



# Derivatives Monthly Statistics Report

For September 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	AL7T On 04-November-10			Index Future	372.57	371.8840	372.5730	371.8840	38.00
01/09/2010	ALBI On 04-November-10			Index Future	343.88	342.7900	343.8790	342.7900	1,261.00
01/09/2010	ALBI On 03-February-11			Index Future	349.70	348.6010	349.7030	348.6010	0.00
01/09/2010	CRD1 On 04-November-10			Index Future	150.54	150.3850	150.5440	150.3850	2.00
01/09/2010	CRD1 On 03-February-11			Index Future	153.24	153.0770	153.2370	153.0770	0.00
01/09/2010	GOVI On 04-November-10			GOVI	344.49	343.4830	344.4900	343.4830	159.00
01/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	154900	14	154900	14	0.00
01/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	155000	14	155000	14	0.00
01/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	154800	14	154800	14	0.00
01/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2010	ILBI On 04-November-10			Index Future	401.26	401.5430	401.2610	401.5430	507.00
01/09/2010	ILBI On 03-February-11			Index Future	407.98	408.2690	407.9840	408.2690	0.00
01/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.20	93.8200	6.2030	93.8200	1,000.00
01/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.18	93.8540	6.1770	93.8540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.11	93.8760	6.1120	93.8760	0.00
01/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.02	93.9850	6.0190	93.9850	0.00
01/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.01	94.0080	6.0050	94.0080	0.00
01/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.00	94.0190	5.9980	94.0190	0.00
01/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.00	94.0140	6.0000	94.0140	5,500.00
01/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.11	93.9050	6.1100	93.9050	4,500.00
01/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.24	93.7960	6.2390	93.7960	6,000.00
01/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.6130	6.4200	93.6130	5,000.00
01/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.66	93.3940	6.6550	93.3940	0.00
01/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.85	93.2300	6.8500	93.2300	0.00
01/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	OTH1 On 04-November-10			Index Future	340.20	338.6750	340.2010	338.6750	3.00

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01/09/2010	OTH1 On 03-February-11			Index Future	346.29	344.7390	346.2880	344.7390	0.00
01/09/2010	R157 On 04-November-10			Bond Future	7.22	127.1860	7.2190	127.1860	5,192.00
01/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5791	6	5791	6	0.00
01/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	6008	6	6008	6	0.00
01/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5573	5	5573	5	0.00
01/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1671	2	1671	2	500.00
01/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	8	0	8	0	0.00
01/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	372	0	372	0	0.00
01/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	6	0	6	0	0.00
01/09/2010	R157 On 03-February-11			Bond Future	7.23	129.4443	7.2270	129.4443	0.00
01/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	3420	3	3420	3	0.00
01/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	3249	3	3249	3	0.00
01/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3594	3	3594	3	0.00
01/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	449	0	449	0	0.00
01/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	533	1	533	1	0.00
01/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	489	1	489	1	0.00
01/09/2010	R157 On 05-May-11			Bond Future	7.26	124.8049	7.2550	124.8049	0.00
01/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2941	3	2941	3	0.00
01/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2795	3	2795	3	0.00
01/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	3090	3	3090	3	0.00
01/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	834	1	834	1	0.00
01/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	949	1	949	1	0.00
01/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	890	1	890	1	0.00
01/09/2010	R186 On 04-November-10			Bond Future	7.99	125.5584	7.9930	125.5584	17,545.00
01/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	12180	11	12180	11	0.00
01/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	12617	12	12617	12	0.00
01/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	11741	11	11741	11	0.00
01/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	7792	7	7792	7	7,900.00
01/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	58	0	58	0	0.00
01/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	264	0	264	0	0.00
01/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	41	0	41	0	0.00
01/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	49	0	49	0	0.00

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01/09/2010	R186 On 03-February-11			Bond Future	8.02	122.4939	8.0160	122.4939	0.00
01/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	10297	9	10297	9	0.00
01/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	10692	10	10692	10	0.00
01/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	2067	2	2067	2	3,000.00
01/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9904	9	9904	9	0.00
01/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	820	1	820	1	0.00
01/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	4849	5	4849	5	0.00
01/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	695	1	695	1	0.00
01/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	755	1	755	1	0.00
01/09/2010	R186 On 05-May-11			Bond Future	8.05	124.5515	8.0530	124.5515	0.00
01/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	9052	8	9052	8	0.00
01/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	9401	9	9401	9	0.00
01/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	8707	8	8707	8	0.00
01/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2392	3	2392	3	0.00
01/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2153	2	2153	2	0.00
01/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2270	3	2270	3	0.00
01/09/2010	R189 On 04-November-10			Bond Future	1.45	111.3372	1.4500	111.3372	0.00
01/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	748	0	748	0	0.00
01/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	623	0	623	0	0.00
01/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	872	0	872	0	0.00
01/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10			Bond Future	2.60	133.9748	2.6010	133.9748	0.00
01/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	5704	5	5704	5	0.00
01/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	6320	6	6320	6	0.00
01/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	5084	5	5084	5	0.00
01/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R201 On 04-November-10			Bond Future	7.07	109.1458	7.0710	109.1458	1,681.00
01/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	5058	5	5058	5	0.00
01/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	5229	5	5229	5	0.00

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01/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4888	5	4888	5	0.00
01/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	1099	1	1099	1	140.00
01/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	3363	3	3363	3	0.00
01/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	259	0	259	0	420.00
01/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1779	2	1779	2	0.00
01/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	229	0	229	0	140.00
01/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	449	0	449	0	0.00
01/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	42	0	42	0	420.00
01/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1437	2	1437	2	0.00
01/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R201 On 03-February-11			Bond Future	7.06	106.6631	7.0640	106.6631	0.00
01/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	3405	3	3405	3	0.00
01/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3546	3	3546	3	0.00
01/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	3242	3	3242	3	0.00
01/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	241	0	241	0	0.00
01/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	213	0	213	0	0.00
01/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	238	0	238	0	0.00
01/09/2010	R201 On 05-May-11			Bond Future	7.08	108.4648	7.0830	108.4648	0.00
01/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2792	3	2792	3	0.00
01/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2674	3	2674	3	0.00
01/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2912	3	2912	3	0.00
01/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	618	1	618	1	0.00
01/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	696	1	696	1	0.00
01/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	656	1	656	1	0.00
01/09/2010	R202 On 04-November-10			Bond Future	2.51	117.2000	2.5120	117.2000	0.00
01/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	9759	9	9759	9	0.00
01/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	10613	10	10613	10	0.00
01/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	8897	8	8897	8	0.00
01/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00

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01/09/2010	R203 On 04-November-10			Bond Future	7.74	103.7864	7.7410	103.7864	2,215.00
01/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7665	8	7665	8	0.00
01/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7905	8	7905	8	0.00
01/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	7424	7	7424	7	0.00
01/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	6	0	6	0	0.00
01/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R203 On 03-February-11			Bond Future	7.77	105.6377	7.7700	105.6377	0.00
01/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	4304	4	4304	4	0.00
01/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	4107	4	4107	4	0.00
01/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	4504	4	4504	4	0.00
01/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	572	1	572	1	0.00
01/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	669	1	669	1	0.00
01/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	619	1	619	1	0.00
01/09/2010	R203 On 05-May-11			Bond Future	7.82	103.2436	7.8190	103.2436	0.00
01/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	3391	3	3391	3	0.00
01/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	3562	3	3562	3	0.00
01/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	3223	3	3223	3	0.00
01/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1341	1	1341	1	0.00
01/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1193	1	1193	1	0.00
01/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1265	1	1265	1	0.00
01/09/2010	R204 On 04-November-10			Bond Future	7.83	103.8966	7.8280	103.8966	2,466.00
01/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	8058	8	8058	8	0.00
01/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7792	8	7792	8	0.00
01/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	8323	8	8323	8	0.00
01/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	8	0	8	0	0.00
01/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	14	0	14	0	0.00
01/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	11	0	11	0	0.00
01/09/2010	R204 On 03-February-11			Bond Future	7.86	101.7090	7.8550	101.7090	0.00
01/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	4351	4	4351	4	0.00
01/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	4573	4	4573	4	0.00
01/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	4133	4	4133	4	0.00
01/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	745	1	745	1	0.00

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01/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	630	1	630	1	0.00
01/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	685	1	685	1	0.00
01/09/2010	R204 On 05-May-11			Bond Future	7.90	103.4180	7.9020	103.4180	0.00
01/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	4647	5	4647	5	0.00
01/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	4449	4	4449	4	0.00
01/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4846	5	4846	5	0.00
01/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1259	1	1259	1	0.00
01/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1405	1	1405	1	0.00
01/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1331	1	1331	1	0.00
01/09/2010	R206 On 04-November-10			Bond Future	6.95	103.8421	6.9540	103.8421	0.00
01/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	4277	4	4277	4	0.00
01/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4411	4	4411	4	0.00
01/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	4143	4	4143	4	0.00
01/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	1089	1	1089	1	150.00
01/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	309	0	309	0	450.00
01/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2936	3	2936	3	0.00
01/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	18	0	18	0	450.00
01/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	890	1	890	1	0.00
01/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	253	0	253	0	150.00
01/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
01/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
01/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
01/09/2010	R206 On 03-February-11			Bond Future	6.93	101.9140	6.9320	101.9140	0.00
01/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2910	3	2910	3	0.00
01/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2796	3	2796	3	0.00
01/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	3023	3	3023	3	0.00
01/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	125	0	125	0	0.00
01/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	153	0	153	0	0.00
01/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	139	0	139	0	0.00
01/09/2010	R206 On 05-May-11			Bond Future	6.95	103.6369	6.9470	103.6369	0.00
01/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1863	2	1863	2	0.00
01/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1951	2	1951	2	0.00
01/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1777	2	1777	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
01/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	563	1	563	1	0.00
01/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	498	1	498	1	0.00
01/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	529	1	529	1	0.00
01/09/2010	R207 On 04-November-10			Bond Future	7.91	97.7311	7.9060	97.7311	810.00
01/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7992	8	7992	8	0.00
01/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	8268	8	8268	8	0.00
01/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7716	7	7716	7	0.00
01/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	24	0	24	0	0.00
01/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	15	0	15	0	0.00
01/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	19	0	19	0	0.00
01/09/2010	R207 On 03-February-11			Bond Future	7.93	95.8350	7.9320	95.8350	0.00
01/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	5435	5	5435	5	0.00
01/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5675	5	5675	5	0.00
01/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	5197	5	5197	5	0.00
01/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	624	1	624	1	0.00
01/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	528	1	528	1	0.00
01/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	575	1	575	1	0.00
01/09/2010	R207 On 05-May-11			Bond Future	7.98	97.4408	7.9790	97.4408	0.00
01/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	4573	4	4573	4	0.00
01/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	4369	4	4369	4	0.00
01/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4780	5	4780	5	0.00
01/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1429	2	1429	2	0.00
01/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1594	2	1594	2	0.00
01/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1509	2	1509	2	0.00
01/09/2010	R208 On 04-November-10			Bond Future	7.99	91.8968	7.9870	91.8968	6,835.00
01/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7863	8	7863	8	0.00
01/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7575	7	7575	7	0.00
01/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	8151	8	8151	8	0.00
01/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	16	0	16	0	0.00
01/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	26	0	26	0	0.00
01/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	20	0	20	0	0.00
01/09/2010	R208 On 03-February-11			Bond Future	8.02	93.5338	8.0150	93.5338	0.00
01/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	5373	5	5373	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
01/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	5132	5	5132	5	0.00
01/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5617	5	5617	5	0.00
01/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	717	1	717	1	0.00
01/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	837	1	837	1	0.00
01/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	775	1	775	1	0.00
01/09/2010	R208 On 05-May-11			Bond Future	8.06	91.7032	8.0590	91.7032	0.00
01/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	4426	4	4426	4	0.00
01/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4638	4	4638	4	0.00
01/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	4217	4	4217	4	0.00
01/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	1779	2	1779	2	0.00
01/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1590	2	1590	2	0.00
01/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1682	2	1682	2	0.00
01/09/2010	R209 On 04-November-10			Bond Future	7.97	81.2398	7.9670	81.2398	23,994.00
01/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	8774	8	8774	8	0.00
01/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	9145	8	9145	8	0.00
01/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	8403	8	8403	8	0.00
01/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	5085	4	5085	4	0.00
01/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3392	3	3392	3	54.00
01/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	10611	10	10611	10	0.00
01/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	941	1	941	1	162.00
01/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	28	0	28	0	162.00
01/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	2981	4	2981	4	0.00
01/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	398	1	398	1	54.00
01/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	848	1	848	1	0.00
01/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	87	0	87	0	0.00
01/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	61	0	61	0	0.00
01/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	72	0	72	0	0.00
01/09/2010	R209 On 03-February-11			Bond Future	7.98	82.6890	7.9840	82.6890	0.00
01/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	9257	9	9257	9	0.00
01/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	9585	9	9585	9	0.00
01/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	8928	8	8928	8	0.00
01/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	782	1	782	1	0.00
01/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	671	1	671	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	725	1	725	1	0.00
01/09/2010	R209 On 05-May-11			Bond Future	8.01	80.9351	8.0110	80.9351	0.00
01/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	6528	6	6528	6	0.00
01/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6819	6	6819	6	0.00
01/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	6238	6	6238	6	0.00
01/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2391	3	2391	3	0.00
01/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2136	2	2136	2	0.00
01/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2261	3	2261	3	0.00
01/09/2010	R209 On 04-August-11			Bond Future	8.06	82.1499	8.0600	82.1499	0.00
01/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	7358	7	7358	7	0.00
01/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7661	7	7661	7	0.00
01/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	6990	6	6990	6	0.00
01/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	16538	16	16538	16	0.00
01/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	1031	1	1031	1	1,000.00
01/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3594	4	3594	4	0.00
01/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3430	4	3430	4	0.00
01/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3543	4	3543	4	1,000.00
01/09/2010	R210 On 04-November-10			Bond Future	2.57	99.8262	2.5740	99.8262	0.00
01/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	7045	6	7045	6	0.00
01/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	6401	6	6401	6	0.00
01/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	7684	7	7684	7	0.00
01/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10			Bond Future	2.45	100.2553	2.4510	100.2553	0.00
01/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1703	1	1703	1	0.00
01/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1985	1	1985	1	0.00
01/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	1421	1	1421	1	0.00
01/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10			Bond Future	2.59	101.7472	2.5910	101.7472	0.00
01/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	3908	3	3908	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
01/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	4374	4	4374	4	0.00
01/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	3440	3	3440	3	0.00
01/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	TRT1 On 04-November-10			Index Future	340.48	339.4760	340.4820	339.4760	100.00
01/09/2010	TRT1 On 03-February-11			Index Future	346.57	345.5550	346.5740	345.5550	0.00
02/09/2010	AL7T On 04-November-10			Index Future	370.94	372.5730	370.9420	372.5730	38.00
02/09/2010	ALBI On 04-November-10			Index Future	342.27	343.8790	342.2660	343.8790	1,261.00
02/09/2010	ALBI On 03-February-11			Index Future	347.29	349.7030	347.2920	349.7030	0.00
02/09/2010	CRD1 On 04-November-10			Index Future	150.07	150.5440	150.0710	150.5440	2.00
02/09/2010	CRD1 On 03-February-11			Index Future	152.40	153.2370	152.4030	153.2370	0.00
02/09/2010	GOVI On 04-November-10			GOVI	342.89	344.4900	342.8860	344.4900	159.00
02/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	138860	15	138860	15	0.00
02/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	138960	16	138960	16	0.00
02/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	138760	15	138760	15	0.00
02/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
02/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
02/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
02/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2010	ILBI On 04-November-10			Index Future	398.44	401.2610	398.4410	401.2610	507.00
02/09/2010	ILBI On 03-February-11			Index Future	405.12	407.9840	405.1170	407.9840	0.00
02/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.22	93.7970	6.2200	93.7970	1,000.00
02/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.23	93.8230	6.2300	93.8230	0.00
02/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.15	93.8880	6.1500	93.8880	0.00
02/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.06	93.9810	6.0600	93.9810	0.00
02/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.05	93.9950	6.0500	93.9950	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
02/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.04	94.0020	6.0400	94.0020	0.00
02/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.05	94.0000	6.0500	94.0000	5,500.00
02/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.17	93.8900	6.1700	93.8900	4,500.00
02/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.31	93.7610	6.3100	93.7610	6,000.00
02/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.49	93.5800	6.4900	93.5800	5,000.00
02/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.74	93.3450	6.7400	93.3450	0.00
02/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.94	93.1500	6.9400	93.1500	0.00
02/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2010	OTH1 On 04-November-10			Index Future	338.55	340.2010	338.5470	340.2010	3.00
02/09/2010	OTH1 On 03-February-11			Index Future	343.81	346.2880	343.8070	346.2880	0.00
02/09/2010	R157 On 04-November-10			Bond Future	7.30	127.3394	7.3030	127.3394	5,192.00
02/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5404	6	5404	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
02/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	5621	6	5621	6	0.00
02/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5187	6	5187	6	0.00
02/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1393	2	1393	2	500.00
02/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	12	0	12	0	0.00
02/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	484	0	484	0	0.00
02/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	8	0	8	0	0.00
02/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	10	0	10	0	0.00
02/09/2010	R157 On 03-February-11			Bond Future	7.38	129.5945	7.3750	129.5945	0.00
02/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	2923	3	2923	3	0.00
02/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	2763	3	2763	3	0.00
02/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3086	4	3086	4	0.00
02/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	593	0	593	0	0.00
02/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	699	1	699	1	0.00
02/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	645	0	645	0	0.00
02/09/2010	R157 On 05-May-11			Bond Future	7.47	124.9639	7.4670	124.9639	0.00
02/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2362	3	2362	3	0.00
02/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2231	3	2231	3	0.00
02/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	2496	3	2496	3	0.00
02/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	1124	1	1124	1	0.00
02/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	1269	1	1269	1	0.00
02/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	1195	1	1195	1	0.00
02/09/2010	R186 On 04-November-10			Bond Future	8.06	126.5214	8.0630	126.5214	17,545.00
02/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	11468	12	11468	12	0.00
02/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	11903	13	11903	13	0.00
02/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	11032	12	11032	12	0.00
02/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	7132	8	7132	8	7,900.00
02/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	75	0	75	0	0.00
02/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	330	0	330	0	0.00
02/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	53	0	53	0	0.00
02/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	63	0	63	0	0.00
02/09/2010	R186 On 03-February-11			Bond Future	8.11	123.4759	8.1130	123.4759	0.00
02/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	9453	10	9453	10	0.00
02/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	9838	11	9838	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	1704	2	1704	2	3,000.00
02/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9071	10	9071	10	0.00
02/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	979	1	979	1	0.00
02/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	5478	5	5478	5	0.00
02/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	833	1	833	1	0.00
02/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	903	1	903	1	0.00
02/09/2010	R186 On 05-May-11			Bond Future	8.18	125.5498	8.1750	125.5498	0.00
02/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	8172	9	8172	9	0.00
02/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	8506	9	8506	9	0.00
02/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	7843	9	7843	9	0.00
02/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2757	2	2757	2	0.00
02/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2487	2	2487	2	0.00
02/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2618	2	2618	2	0.00
02/09/2010	R189 On 04-November-10			Bond Future	1.51	111.9209	1.5110	111.9209	0.00
02/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	595	1	595	1	0.00
02/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	471	1	471	1	0.00
02/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	719	1	719	1	0.00
02/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R197 On 04-November-10			Bond Future	2.67	134.2876	2.6740	134.2876	0.00
02/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	4755	6	4755	6	0.00
02/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	5372	6	5372	6	0.00
02/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	4135	5	4135	5	0.00
02/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R201 On 04-November-10			Bond Future	7.18	109.2624	7.1780	109.2624	1,681.00
02/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	4672	5	4672	5	0.00
02/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	4842	5	4842	5	0.00
02/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4502	5	4502	5	0.00
02/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	859	1	859	1	140.00
02/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	2995	3	2995	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
02/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	171	0	171	0	420.00
02/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1478	2	1478	2	0.00
02/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	318	0	318	0	140.00
02/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	598	0	598	0	0.00
02/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	64	0	64	0	420.00
02/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1738	1	1738	1	0.00
02/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	8	0	8	0	0.00
02/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
02/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	6	0	6	0	0.00
02/09/2010	R201 On 03-February-11			Bond Future	7.24	106.7802	7.2420	106.7802	0.00
02/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	2895	3	2895	3	0.00
02/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3028	4	3028	4	0.00
02/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	2736	3	2736	3	0.00
02/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	347	0	347	0	0.00
02/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	306	0	306	0	0.00
02/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	339	0	339	0	0.00
02/09/2010	R201 On 05-May-11			Bond Future	7.33	108.5880	7.3340	108.5880	0.00
02/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2234	3	2234	3	0.00
02/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2128	3	2128	3	0.00
02/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2343	3	2343	3	0.00
02/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	859	1	859	1	0.00
02/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	960	1	960	1	0.00
02/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	908	1	908	1	0.00
02/09/2010	R202 On 04-November-10			Bond Future	2.61	117.8111	2.6140	117.8111	0.00
02/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	7825	10	7825	10	0.00
02/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	8679	11	8679	11	0.00
02/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	6963	9	6963	9	0.00
02/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R203 On 04-November-10			Bond Future	7.83	103.9035	7.8280	103.9035	2,215.00
02/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7205	8	7205	8	0.00
02/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7445	8	7445	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
02/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	6965	7	6965	7	0.00
02/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	9	0	9	0	0.00
02/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	5	0	5	0	0.00
02/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	7	0	7	0	0.00
02/09/2010	R203 On 03-February-11			Bond Future	7.90	105.7564	7.9030	105.7564	0.00
02/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	3777	4	3777	4	0.00
02/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	3590	4	3590	4	0.00
02/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	3967	5	3967	5	0.00
02/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	719	1	719	1	0.00
02/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	836	1	836	1	0.00
02/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	776	1	776	1	0.00
02/09/2010	R203 On 05-May-11			Bond Future	7.99	103.3635	7.9940	103.3635	0.00
02/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	2837	3	2837	3	0.00
02/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	2994	4	2994	4	0.00
02/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	2683	3	2683	3	0.00
02/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1671	1	1671	1	0.00
02/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1495	1	1495	1	0.00
02/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1581	1	1581	1	0.00
02/09/2010	R204 On 04-November-10			Bond Future	7.92	104.0873	7.9230	104.0873	2,466.00
02/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	7499	8	7499	8	0.00
02/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7234	8	7234	8	0.00
02/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	7763	8	7763	8	0.00
02/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	13	0	13	0	0.00
02/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	20	0	20	0	0.00
02/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	16	0	16	0	0.00
02/09/2010	R204 On 03-February-11			Bond Future	7.99	101.9007	7.9900	101.9007	0.00
02/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	3759	4	3759	4	0.00
02/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	3969	5	3969	5	0.00
02/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	3554	4	3554	4	0.00
02/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	948	1	948	1	0.00
02/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	807	1	807	1	0.00
02/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	874	1	874	1	0.00
02/09/2010	R204 On 05-May-11			Bond Future	8.08	103.6160	8.0750	103.6160	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
02/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	3983	5	3983	5	0.00
02/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	3800	4	3800	4	0.00
02/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4170	5	4170	5	0.00
02/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1557	1	1557	1	0.00
02/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1730	1	1730	1	0.00
02/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1641	1	1641	1	0.00
02/09/2010	R206 On 04-November-10			Bond Future	7.08	103.9045	7.0780	103.9045	0.00
02/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	3927	4	3927	4	0.00
02/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4061	4	4061	4	0.00
02/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	3793	4	3793	4	0.00
02/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	847	1	847	1	150.00
02/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	202	0	202	0	450.00
02/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2597	3	2597	3	0.00
02/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	31	0	31	0	450.00
02/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	1135	1	1135	1	0.00
02/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	362	0	362	0	150.00
02/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	3	0	3	0	0.00
02/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
02/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	3	0	3	0	0.00
02/09/2010	R206 On 03-February-11			Bond Future	7.15	101.9747	7.1460	101.9747	0.00
02/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2426	3	2426	3	0.00
02/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2319	3	2319	3	0.00
02/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	2532	3	2532	3	0.00
02/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	197	0	197	0	0.00
02/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	239	0	239	0	0.00
02/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	218	0	218	0	0.00
02/09/2010	R206 On 05-May-11			Bond Future	7.26	103.7001	7.2580	103.7001	0.00
02/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1376	2	1376	2	0.00
02/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1452	2	1452	2	0.00
02/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1302	2	1302	2	0.00
02/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	841	1	841	1	0.00
02/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	752	0	752	0	0.00
02/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	795	1	795	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	R207 On 04-November-10			Bond Future	7.99	98.0627	7.9900	98.0627	810.00
02/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7475	8	7475	8	0.00
02/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	7749	8	7749	8	0.00
02/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7200	8	7200	8	0.00
02/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	33	0	33	0	0.00
02/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	21	0	21	0	0.00
02/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	27	0	27	0	0.00
02/09/2010	R207 On 03-February-11			Bond Future	8.05	96.1659	8.0510	96.1659	0.00
02/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	4847	5	4847	5	0.00
02/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5078	6	5078	6	0.00
02/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	4619	5	4619	5	0.00
02/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	774	1	774	1	0.00
02/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	658	1	658	1	0.00
02/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	714	1	714	1	0.00
02/09/2010	R207 On 05-May-11			Bond Future	8.13	97.7822	8.1310	97.7822	0.00
02/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	3969	5	3969	5	0.00
02/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	3779	4	3779	4	0.00
02/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4163	5	4163	5	0.00
02/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1719	1	1719	1	0.00
02/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1911	2	1911	2	0.00
02/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1812	2	1812	2	0.00
02/09/2010	R208 On 04-November-10			Bond Future	8.06	92.1071	8.0590	92.1071	6,835.00
02/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7397	8	7397	8	0.00
02/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7111	8	7111	8	0.00
02/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	7684	8	7684	8	0.00
02/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	21	0	21	0	0.00
02/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	34	0	34	0	0.00
02/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	26	0	26	0	0.00
02/09/2010	R208 On 03-February-11			Bond Future	8.12	93.7469	8.1190	93.7469	0.00
02/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	4851	5	4851	5	0.00
02/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	4620	5	4620	5	0.00
02/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5086	6	5086	6	0.00
02/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	855	1	855	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	995	1	995	1	0.00
02/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	922	1	922	1	0.00
02/09/2010	R208 On 05-May-11			Bond Future	8.19	91.9186	8.1920	91.9186	0.00
02/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	3881	4	3881	4	0.00
02/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4080	5	4080	5	0.00
02/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	3686	4	3686	4	0.00
02/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	2087	2	2087	2	0.00
02/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1871	2	1871	2	0.00
02/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1976	2	1976	2	0.00
02/09/2010	R209 On 04-November-10			Bond Future	8.03	82.0899	8.0250	82.0899	23,994.00
02/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	8259	9	8259	9	0.00
02/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	8627	9	8627	9	0.00
02/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	7891	8	7891	8	0.00
02/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	4632	5	4632	5	0.00
02/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3007	3	3007	3	54.00
02/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	10087	11	10087	11	0.00
02/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	764	1	764	1	162.00
02/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	36	0	36	0	162.00
02/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	3335	3	3335	3	0.00
02/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	477	0	477	0	54.00
02/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	995	1	995	1	0.00
02/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	107	0	107	0	0.00
02/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	74	0	74	0	0.00
02/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	89	0	89	0	0.00
02/09/2010	R209 On 03-February-11			Bond Future	8.06	83.5529	8.0610	83.5529	0.00
02/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	8658	9	8658	9	0.00
02/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	8980	10	8980	10	0.00
02/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	8337	9	8337	9	0.00
02/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	892	1	892	1	0.00
02/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	767	1	767	1	0.00
02/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	828	1	828	1	0.00
02/09/2010	R209 On 05-May-11			Bond Future	8.11	81.8019	8.1060	81.8019	0.00
02/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	5944	7	5944	7	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
02/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6224	7	6224	7	0.00
02/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	5667	6	5667	6	0.00
02/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2678	2	2678	2	0.00
02/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2399	2	2399	2	0.00
02/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2535	2	2535	2	0.00
02/09/2010	R209 On 04-August-11			Bond Future	8.12	82.9898	8.1220	82.9898	0.00
02/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	6997	7	6997	7	0.00
02/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7294	8	7294	8	0.00
02/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	6635	7	6635	7	0.00
02/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	16046	17	16046	17	0.00
02/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	1095	1	1095	1	1,000.00
02/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3794	4	3794	4	0.00
02/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3619	3	3619	3	0.00
02/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3737	4	3737	4	1,000.00
02/09/2010	R210 On 04-November-10			Bond Future	2.67	100.6469	2.6660	100.6469	0.00
02/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	5769	7	5769	7	0.00
02/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	5125	6	5125	6	0.00
02/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	6408	8	6408	8	0.00
02/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R211 On 04-November-10			Bond Future	2.45	100.9656	2.4530	100.9656	0.00
02/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1692	2	1692	2	0.00
02/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1973	2	1973	2	0.00
02/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	1409	1	1409	1	0.00
02/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R212 On 04-November-10			Bond Future	2.70	102.2927	2.7040	102.2927	0.00
02/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	2811	4	2811	4	0.00
02/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	3277	4	3277	4	0.00
02/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	2342	3	2342	3	0.00
02/09/2010	R212 On 04-November-10	2.95	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
02/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/09/2010	TRT1 On 04-November-10			Index Future	338.90	340.4820	338.8990	340.4820	100.00
02/09/2010	TRT1 On 03-February-11			Index Future	344.17	346.5740	344.1650	346.5740	0.00
03/09/2010	AL7T On 04-November-10			Index Future	371.06	370.9420	371.0620	370.9420	38.00
03/09/2010	ALBI On 04-November-10			Index Future	342.33	342.2660	342.3300	342.2660	1,261.00
03/09/2010	ALBI On 03-February-11			Index Future	347.36	347.2920	347.3580	347.2920	0.00
03/09/2010	CRD1 On 04-November-10			Index Future	150.09	150.0710	150.0880	150.0710	2.00
03/09/2010	CRD1 On 03-February-11			Index Future	152.42	152.4030	152.4210	152.4030	0.00
03/09/2010	GOVI On 04-November-10			GOVI	342.94	342.8860	342.9370	342.8860	159.00
03/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	139370	14	139370	14	0.00
03/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	139470	14	139470	14	0.00
03/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	139270	14	139270	14	0.00
03/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
03/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
03/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
03/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2010	ILBI On 04-November-10			Index Future	397.96	398.4410	397.9590	398.4410	507.00
03/09/2010	ILBI On 03-February-11			Index Future	404.63	405.1170	404.6290	405.1170	0.00
03/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.21	93.7800	6.2100	93.7800	1,000.00
03/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.17	93.7700	6.1700	93.7700	0.00
03/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	0.00
03/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.08	93.9400	6.0800	93.9400	0.00
03/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.04	93.9500	6.0400	93.9500	0.00
03/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.03	93.9600	6.0300	93.9600	0.00
03/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.04	93.9500	6.0400	93.9500	5,500.00
03/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.16	93.8300	6.1600	93.8300	4,500.00

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03/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.30	93.6900	6.3000	93.6900	6,000.00
03/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.48	93.5100	6.4800	93.5100	5,000.00
03/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.73	93.2600	6.7300	93.2600	0.00
03/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.93	93.0600	6.9300	93.0600	0.00
03/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/09/2010	OTH1 On 04-November-10			Index Future	338.68	338.5470	338.6770	338.5470	3.00
03/09/2010	OTH1 On 03-February-11			Index Future	343.94	343.8070	343.9400	343.8070	0.00
03/09/2010	R157 On 04-November-10			Bond Future	7.30	126.9493	7.3020	126.9493	5,192.00
03/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5408	5	5408	5	0.00
03/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	5625	6	5625	6	0.00
03/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1390	1	1390	1	500.00
03/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5191	5	5191	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
03/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	11	0	11	0	0.00
03/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	477	0	477	0	0.00
03/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	7	0	7	0	0.00
03/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	9	0	9	0	0.00
03/09/2010	R157 On 03-February-11			Bond Future	7.37	128.9424	7.3740	128.9424	0.00
03/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	2922	3	2922	3	0.00
03/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	2762	3	2762	3	0.00
03/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3085	3	3085	3	0.00
03/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	588	1	588	1	0.00
03/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	694	1	694	1	0.00
03/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	639	1	639	1	0.00
03/09/2010	R157 On 05-May-11			Bond Future	7.47	124.0801	7.4660	124.0801	0.00
03/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2361	2	2361	2	0.00
03/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2230	2	2230	2	0.00
03/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	2495	2	2495	2	0.00
03/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	1119	1	1119	1	0.00
03/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	1264	1	1264	1	0.00
03/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	1190	1	1190	1	0.00
03/09/2010	R186 On 04-November-10			Bond Future	8.05	125.7956	8.0530	125.7956	17,545.00
03/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	11566	11	11566	11	0.00
03/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	12002	12	12002	12	0.00
03/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	7215	7	7215	7	7,900.00
03/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	11129	11	11129	11	0.00
03/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	68	0	68	0	0.00
03/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	310	0	310	0	0.00
03/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	48	0	48	0	0.00
03/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	57	0	57	0	0.00
03/09/2010	R186 On 03-February-11			Bond Future	8.10	122.4837	8.1020	122.4837	0.00
03/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	9538	9	9538	9	0.00
03/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	9925	10	9925	10	0.00
03/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	1732	2	1732	2	3,000.00
03/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9155	9	9155	9	0.00
03/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	951	1	951	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
03/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	5394	5	5394	5	0.00
03/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	808	1	808	1	0.00
03/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	876	1	876	1	0.00
03/09/2010	R186 On 05-May-11			Bond Future	8.16	124.3212	8.1630	124.3212	0.00
03/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	8247	8	8247	8	0.00
03/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	8582	9	8582	9	0.00
03/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	7915	8	7915	8	0.00
03/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2709	3	2709	3	0.00
03/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2443	2	2443	2	0.00
03/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2573	3	2573	3	0.00
03/09/2010	R189 On 04-November-10			Bond Future	1.52	111.7684	1.5170	111.7684	0.00
03/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	580	1	580	1	0.00
03/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	456	0	456	0	0.00
03/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	704	1	704	1	0.00
03/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R197 On 04-November-10			Bond Future	2.68	133.3390	2.6750	133.3390	0.00
03/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	4742	5	4742	5	0.00
03/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	5359	5	5359	5	0.00
03/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	4122	4	4122	4	0.00
03/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R201 On 04-November-10			Bond Future	7.18	108.8733	7.1770	108.8733	1,834.00
03/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	4675	5	4675	5	0.00
03/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	4845	5	4845	5	0.00
03/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4505	5	4505	5	0.00
03/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1475	1	1475	1	0.00
03/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	855	1	855	1	140.00
03/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	2996	3	2996	3	0.00
03/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	168	0	168	0	420.00
03/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	61	0	61	0	420.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1732	2	1732	2	0.00
03/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	311	0	311	0	140.00
03/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	591	1	591	1	0.00
03/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	8	0	8	0	0.00
03/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	4	0	4	0	0.00
03/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	6	0	6	0	0.00
03/09/2010	R201 On 03-February-11			Bond Future	7.24	106.1688	7.2410	106.1688	0.00
03/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	2895	3	2895	3	0.00
03/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3029	3	3029	3	0.00
03/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	2736	3	2736	3	0.00
03/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	343	0	343	0	0.00
03/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	304	0	304	0	0.00
03/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	336	0	336	0	0.00
03/09/2010	R201 On 05-May-11			Bond Future	7.33	107.7778	7.3330	107.7778	0.00
03/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2233	2	2233	2	0.00
03/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2127	2	2127	2	0.00
03/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2342	2	2342	2	0.00
03/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	855	1	855	1	0.00
03/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	956	1	956	1	0.00
03/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	904	1	904	1	0.00
03/09/2010	R202 On 04-November-10			Bond Future	2.65	115.8773	2.6450	115.8773	0.00
03/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	7246	8	7246	8	0.00
03/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	8099	9	8099	9	0.00
03/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	6383	7	6383	7	0.00
03/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R203 On 04-November-10			Bond Future	7.83	103.4413	7.8270	103.4413	2,215.00
03/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7210	7	7210	7	0.00
03/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	6969	7	6969	7	0.00
03/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7450	7	7450	7	0.00
03/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	5	0	5	0	0.00
03/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	8	0	8	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
03/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	6	0	6	0	0.00
03/09/2010	R203 On 03-February-11			Bond Future	7.90	105.0724	7.9020	105.0724	0.00
03/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	3776	4	3776	4	0.00
03/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	3588	4	3588	4	0.00
03/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	3966	4	3966	4	0.00
03/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	713	1	713	1	0.00
03/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	829	1	829	1	0.00
03/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	770	1	770	1	0.00
03/09/2010	R203 On 05-May-11			Bond Future	7.99	102.4937	7.9930	102.4937	0.00
03/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	2835	3	2835	3	0.00
03/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	2992	3	2992	3	0.00
03/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	2682	3	2682	3	0.00
03/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1665	2	1665	2	0.00
03/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1488	1	1488	1	0.00
03/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1574	2	1574	2	0.00
03/09/2010	R204 On 04-November-10			Bond Future	7.92	103.5227	7.9230	103.5227	2,466.00
03/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	7498	7	7498	7	0.00
03/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	7762	8	7762	8	0.00
03/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7233	7	7233	7	0.00
03/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	19	0	19	0	0.00
03/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	12	0	12	0	0.00
03/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	15	0	15	0	0.00
03/09/2010	R204 On 03-February-11			Bond Future	7.99	101.1191	7.9890	101.1191	0.00
03/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	3758	4	3758	4	0.00
03/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	3968	4	3968	4	0.00
03/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	3552	4	3552	4	0.00
03/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	940	1	940	1	0.00
03/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	801	1	801	1	0.00
03/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	868	1	868	1	0.00
03/09/2010	R204 On 05-May-11			Bond Future	8.08	102.6423	8.0750	102.6423	0.00
03/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	3978	4	3978	4	0.00
03/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	3795	4	3795	4	0.00
03/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4165	4	4165	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1552	2	1552	2	0.00
03/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1725	2	1725	2	0.00
03/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1636	2	1636	2	0.00
03/09/2010	R206 On 04-November-10			Bond Future	7.10	103.5532	7.0980	103.5532	0.00
03/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	3871	4	3871	4	0.00
03/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4004	4	4004	4	0.00
03/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	3737	4	3737	4	0.00
03/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	807	1	807	1	150.00
03/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2542	3	2542	3	0.00
03/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	185	0	185	0	450.00
03/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	32	0	32	0	450.00
03/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	1174	1	1174	1	0.00
03/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	379	0	379	0	150.00
03/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	4	0	4	0	0.00
03/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
03/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	3	0	3	0	0.00
03/09/2010	R206 On 03-February-11			Bond Future	7.17	101.4119	7.1690	101.4119	0.00
03/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2374	2	2374	2	0.00
03/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2268	2	2268	2	0.00
03/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	2479	3	2479	3	0.00
03/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	204	0	204	0	0.00
03/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	248	0	248	0	0.00
03/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	226	0	226	0	0.00
03/09/2010	R206 On 05-May-11			Bond Future	7.28	102.9474	7.2830	102.9474	0.00
03/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1338	1	1338	1	0.00
03/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1414	1	1414	1	0.00
03/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1266	1	1266	1	0.00
03/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	865	1	865	1	0.00
03/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	774	1	774	1	0.00
03/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	817	1	817	1	0.00
03/09/2010	R207 On 04-November-10			Bond Future	8.00	97.5379	7.9990	97.5379	810.00
03/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7418	7	7418	7	0.00
03/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7144	7	7144	7	0.00

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03/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	7693	8	7693	8	0.00
03/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	21	0	21	0	0.00
03/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	33	0	33	0	0.00
03/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	26	0	26	0	0.00
03/09/2010	R207 On 03-February-11			Bond Future	8.06	95.4386	8.0610	95.4386	0.00
03/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	4794	5	4794	5	0.00
03/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5024	5	5024	5	0.00
03/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	4567	5	4567	5	0.00
03/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	783	1	783	1	0.00
03/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	665	1	665	1	0.00
03/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	722	1	722	1	0.00
03/09/2010	R207 On 05-May-11			Bond Future	8.14	96.8752	8.1410	96.8752	0.00
03/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	3926	4	3926	4	0.00
03/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	3737	4	3737	4	0.00
03/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4119	4	4119	4	0.00
03/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1734	2	1734	2	0.00
03/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1928	2	1928	2	0.00
03/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1828	2	1828	2	0.00
03/09/2010	R208 On 04-November-10			Bond Future	8.06	91.6350	8.0590	91.6350	6,835.00
03/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7396	7	7396	7	0.00
03/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	7683	8	7683	8	0.00
03/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7109	7	7109	7	0.00
03/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	32	0	32	0	0.00
03/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	20	0	20	0	0.00
03/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	25	0	25	0	0.00
03/09/2010	R208 On 03-February-11			Bond Future	8.12	93.0775	8.1180	93.0775	0.00
03/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	4850	5	4850	5	0.00
03/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	4619	5	4619	5	0.00
03/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5085	5	5085	5	0.00
03/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	848	1	848	1	0.00
03/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	987	1	987	1	0.00
03/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	915	1	915	1	0.00
03/09/2010	R208 On 05-May-11			Bond Future	8.19	91.0798	8.1910	91.0798	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
03/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	3879	4	3879	4	0.00
03/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4079	4	4079	4	0.00
03/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	3684	4	3684	4	0.00
03/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	2079	2	2079	2	0.00
03/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1864	2	1864	2	0.00
03/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1968	2	1968	2	0.00
03/09/2010	R209 On 04-November-10			Bond Future	8.01	81.5581	8.0140	81.5581	23,994.00
03/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	8352	8	8352	8	0.00
03/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	8721	9	8721	9	0.00
03/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	7982	8	7982	8	0.00
03/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3063	3	3063	3	54.00
03/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	10183	10	10183	10	0.00
03/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	781	1	781	1	162.00
03/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	4705	5	4705	5	0.00
03/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	449	0	449	0	54.00
03/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	951	1	951	1	0.00
03/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	32	0	32	0	162.00
03/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	3252	3	3252	3	0.00
03/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	98	0	98	0	0.00
03/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	68	0	68	0	0.00
03/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	82	0	82	0	0.00
03/09/2010	R209 On 03-February-11			Bond Future	8.05	82.8516	8.0510	82.8516	0.00
03/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	8727	9	8727	9	0.00
03/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	9050	9	9050	9	0.00
03/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	8404	8	8404	8	0.00
03/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	869	1	869	1	0.00
03/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	747	1	747	1	0.00
03/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	806	1	806	1	0.00
03/09/2010	R209 On 05-May-11			Bond Future	8.09	80.9441	8.0940	80.9441	0.00
03/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	6007	6	6007	6	0.00
03/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6288	6	6288	6	0.00
03/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	5729	6	5729	6	0.00
03/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2632	3	2632	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
03/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2355	2	2355	2	0.00
03/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2490	3	2490	3	0.00
03/09/2010	R209 On 04-August-11			Bond Future	8.12	82.4343	8.1160	82.4343	0.00
03/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	7023	7	7023	7	0.00
03/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7321	7	7321	7	0.00
03/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	6661	7	6661	7	0.00
03/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	16088	16	16088	16	0.00
03/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	1083	1	1083	1	1,000.00
03/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3767	4	3767	4	0.00
03/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3592	4	3592	4	0.00
03/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3710	4	3710	4	1,000.00
03/09/2010	R210 On 04-November-10			Bond Future	2.69	99.3706	2.6870	99.3706	0.00
03/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	5480	6	5480	6	0.00
03/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	4836	5	4836	5	0.00
03/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	6119	6	6119	6	0.00
03/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R211 On 04-November-10			Bond Future	2.54	100.9541	2.5370	100.9541	0.00
03/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1210	2	1210	2	0.00
03/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1491	2	1491	2	0.00
03/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	927	1	927	1	0.00
03/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R212 On 04-November-10			Bond Future	2.71	101.1953	2.7050	101.1953	108.00
03/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	2801	3	2801	3	0.00
03/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	3267	3	3267	3	0.00
03/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	2333	2	2333	2	0.00
03/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/09/2010	TRT1 On 04-November-10			Index Future	338.95	338.8990	338.9520	338.8990	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
03/09/2010	TRT1 On 03-February-11			Index Future	344.22	344.1650	344.2200	344.1650	0.00
06/09/2010	AL7T On 04-November-10			Index Future	371.10	371.0620	371.1020	371.0620	38.00
06/09/2010	ALBI On 04-November-10			Index Future	342.31	342.3300	342.3140	342.3300	1,261.00
06/09/2010	ALBI On 03-February-11			Index Future	347.34	347.3580	347.3420	347.3580	0.00
06/09/2010	CRD1 On 04-November-10			Index Future	150.11	150.0880	150.1070	150.0880	2.00
06/09/2010	CRD1 On 03-February-11			Index Future	152.44	152.4210	152.4400	152.4210	0.00
06/09/2010	GOVI On 04-November-10			GOVI	342.92	342.9370	342.9220	342.9370	159.00
06/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	139220	14	139220	14	0.00
06/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	139120	14	139120	14	0.00
06/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	139320	14	139320	14	0.00
06/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
06/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
06/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
06/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2010	ILBI On 04-November-10			Index Future	397.93	397.9590	397.9310	397.9590	507.00
06/09/2010	ILBI On 03-February-11			Index Future	404.60	404.6290	404.6040	404.6290	0.00
06/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	1,000.00
06/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.19	93.8300	6.1900	93.8300	0.00
06/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	0.00
06/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.07	93.9200	6.0700	93.9200	0.00
06/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.03	93.9600	6.0300	93.9600	0.00
06/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.02	93.9700	6.0200	93.9700	0.00
06/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.03	93.9600	6.0300	93.9600	5,500.00
06/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.14	93.8400	6.1400	93.8400	4,500.00
06/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.28	93.7000	6.2800	93.7000	6,000.00
06/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.46	93.5200	6.4600	93.5200	5,000.00
06/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.68	93.2700	6.6800	93.2700	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
06/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.92	93.0700	6.9200	93.0700	0.00
06/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
06/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
06/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2010	OTH1 On 04-November-10			Index Future	338.66	338.6770	338.6550	338.6770	3.00
06/09/2010	OTH1 On 03-February-11			Index Future	343.92	343.9400	343.9190	343.9400	0.00
06/09/2010	R157 On 04-November-10			Bond Future	7.31	126.9540	7.3120	126.9540	5,192.00
06/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5361	5	5361	5	0.00
06/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	5578	6	5578	6	0.00
06/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1340	1	1340	1	500.00
06/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5143	5	5143	5	0.00
06/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	10	0	10	0	0.00
06/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	473	0	473	0	0.00
06/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	6	0	6	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
06/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	8	0	8	0	0.00
06/09/2010	R157 On 03-February-11			Bond Future	7.39	128.9468	7.3850	128.9468	0.00
06/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	2874	3	2874	3	0.00
06/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3037	3	3037	3	0.00
06/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	2714	3	2714	3	0.00
06/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	694	1	694	1	0.00
06/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	588	1	588	1	0.00
06/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	640	1	640	1	0.00
06/09/2010	R157 On 05-May-11			Bond Future	7.48	124.0842	7.4770	124.0842	0.00
06/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2323	2	2323	2	0.00
06/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	2457	2	2457	2	0.00
06/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2192	2	2192	2	0.00
06/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	1271	1	1271	1	0.00
06/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	1127	1	1127	1	0.00
06/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	1197	1	1197	1	0.00
06/09/2010	R186 On 04-November-10			Bond Future	8.06	125.8989	8.0620	125.8989	17,545.00
06/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	11467	12	11467	12	0.00
06/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	11903	12	11903	12	0.00
06/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	7106	7	7106	7	7,900.00
06/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	11029	11	11029	11	0.00
06/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	61	0	61	0	0.00
06/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	294	0	294	0	0.00
06/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	42	0	42	0	0.00
06/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	51	0	51	0	0.00
06/09/2010	R186 On 03-February-11			Bond Future	8.11	122.5957	8.1120	122.5957	0.00
06/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	9430	10	9430	10	0.00
06/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	9816	10	9816	10	0.00
06/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9046	9	9046	9	0.00
06/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	1669	2	1669	2	3,000.00
06/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	944	1	944	1	0.00
06/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	5433	5	5433	5	0.00
06/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	801	1	801	1	0.00
06/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	870	1	870	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
06/09/2010	R186 On 05-May-11			Bond Future	8.17	124.4413	8.1730	124.4413	0.00
06/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	8150	8	8150	8	0.00
06/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	7820	8	7820	8	0.00
06/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	8484	9	8484	9	0.00
06/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2445	2	2445	2	0.00
06/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2714	3	2714	3	0.00
06/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2576	3	2576	3	0.00
06/09/2010	R189 On 04-November-10			Bond Future	1.52	111.7534	1.5230	111.7534	0.00
06/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	565	1	565	1	0.00
06/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	689	1	689	1	0.00
06/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	441	0	441	0	0.00
06/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R197 On 04-November-10			Bond Future	2.67	133.3261	2.6660	133.3261	0.00
06/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	4859	5	4859	5	0.00
06/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	4239	4	4239	4	0.00
06/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	5475	5	5475	5	0.00
06/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R201 On 04-November-10			Bond Future	7.21	108.8769	7.2080	108.8769	1,834.00
06/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	4562	5	4562	5	0.00
06/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	4732	5	4732	5	0.00
06/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4392	5	4392	5	0.00
06/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1378	1	1378	1	0.00
06/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	776	1	776	1	140.00
06/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	2885	3	2885	3	0.00
06/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	138	0	138	0	420.00
06/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	62	0	62	0	420.00
06/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1814	2	1814	2	0.00
06/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	326	0	326	0	140.00
06/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	624	1	624	1	0.00

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06/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	7	0	7	0	0.00
06/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	4	0	4	0	0.00
06/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	5	0	5	0	0.00
06/09/2010	R201 On 03-February-11			Bond Future	7.27	106.1722	7.2740	106.1722	0.00
06/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	2796	3	2796	3	0.00
06/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	2638	3	2638	3	0.00
06/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	2928	3	2928	3	0.00
06/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	316	0	316	0	0.00
06/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	358	0	358	0	0.00
06/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	350	0	350	0	0.00
06/09/2010	R201 On 05-May-11			Bond Future	7.37	107.7810	7.3690	107.7810	0.00
06/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2151	2	2151	2	0.00
06/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2258	2	2258	2	0.00
06/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2046	2	2046	2	0.00
06/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	991	1	991	1	0.00
06/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	887	1	887	1	0.00
06/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	937	1	937	1	0.00
06/09/2010	R202 On 04-November-10			Bond Future	2.65	115.2975	2.6450	115.2975	0.00
06/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	7246	7	7246	7	0.00
06/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	6383	6	6383	6	0.00
06/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	8099	8	8099	8	0.00
06/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R203 On 04-November-10			Bond Future	7.83	103.4466	7.8260	103.4466	2,215.00
06/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7214	7	7214	7	0.00
06/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	6973	7	6973	7	0.00
06/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7454	7	7454	7	0.00
06/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	4	0	4	0	0.00
06/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	6	0	6	0	0.00
06/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	5	0	5	0	0.00
06/09/2010	R203 On 03-February-11			Bond Future	7.90	105.0775	7.9010	105.0775	0.00
06/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	3764	4	3764	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
06/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	3955	4	3955	4	0.00
06/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	3576	4	3576	4	0.00
06/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	812	1	812	1	0.00
06/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	697	1	697	1	0.00
06/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	752	1	752	1	0.00
06/09/2010	R203 On 05-May-11			Bond Future	7.99	102.4986	7.9920	102.4986	0.00
06/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	2825	3	2825	3	0.00
06/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	2672	3	2672	3	0.00
06/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	2983	3	2983	3	0.00
06/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1474	1	1474	1	0.00
06/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1650	2	1650	2	0.00
06/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1559	2	1559	2	0.00
06/09/2010	R204 On 04-November-10			Bond Future	7.92	103.5227	7.9220	103.5227	2,466.00
06/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	7501	7	7501	7	0.00
06/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	7766	8	7766	8	0.00
06/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7236	7	7236	7	0.00
06/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	16	0	16	0	0.00
06/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	10	0	10	0	0.00
06/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	13	0	13	0	0.00
06/09/2010	R204 On 03-February-11			Bond Future	7.99	101.1249	7.9890	101.1249	0.00
06/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	3741	4	3741	4	0.00
06/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	3535	4	3535	4	0.00
06/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	3951	4	3951	4	0.00
06/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	784	1	784	1	0.00
06/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	923	1	923	1	0.00
06/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	851	1	851	1	0.00
06/09/2010	R204 On 05-May-11			Bond Future	8.07	102.6423	8.0740	102.6423	0.00
06/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	3967	4	3967	4	0.00
06/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4153	4	4153	4	0.00
06/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	3783	4	3783	4	0.00
06/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1707	2	1707	2	0.00
06/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1535	2	1535	2	0.00
06/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1619	2	1619	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
06/09/2010	R206 On 04-November-10			Bond Future	7.12	103.4966	7.1190	103.4966	0.00
06/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	3811	4	3811	4	0.00
06/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	3945	4	3945	4	0.00
06/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	3677	4	3677	4	0.00
06/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	757	1	757	1	150.00
06/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2481	3	2481	3	0.00
06/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	162	0	162	0	450.00
06/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	31	0	31	0	450.00
06/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	1211	1	1211	1	0.00
06/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	388	0	388	0	150.00
06/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	3	0	3	0	0.00
06/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
06/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	2	0	2	0	0.00
06/09/2010	R206 On 03-February-11			Bond Future	7.19	101.3516	7.1910	101.3516	0.00
06/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2321	2	2321	2	0.00
06/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	2425	2	2425	2	0.00
06/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2215	2	2215	2	0.00
06/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	253	0	253	0	0.00
06/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	208	0	208	0	0.00
06/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	231	0	231	0	0.00
06/09/2010	R206 On 05-May-11			Bond Future	7.31	102.8872	7.3070	102.8872	0.00
06/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1299	1	1299	1	0.00
06/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1227	1	1227	1	0.00
06/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1373	1	1373	1	0.00
06/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	791	1	791	1	0.00
06/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	884	1	884	1	0.00
06/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	836	1	836	1	0.00
06/09/2010	R207 On 04-November-10			Bond Future	8.01	97.4819	8.0090	97.4819	810.00
06/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7353	7	7353	7	0.00
06/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7078	7	7078	7	0.00
06/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	7628	8	7628	8	0.00
06/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	18	0	18	0	0.00
06/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	29	0	29	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
06/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	23	0	23	0	0.00
06/09/2010	R207 On 03-February-11			Bond Future	8.07	95.3778	8.0710	95.3778	0.00
06/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	4730	5	4730	5	0.00
06/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	4504	5	4504	5	0.00
06/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	4960	5	4960	5	0.00
06/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	662	1	662	1	0.00
06/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	780	1	780	1	0.00
06/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	718	1	718	1	0.00
06/09/2010	R207 On 05-May-11			Bond Future	8.15	96.8159	8.1520	96.8159	0.00
06/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	3869	4	3869	4	0.00
06/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4061	4	4061	4	0.00
06/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	3681	4	3681	4	0.00
06/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1937	2	1937	2	0.00
06/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1741	2	1741	2	0.00
06/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1837	2	1837	2	0.00
06/09/2010	R208 On 04-November-10			Bond Future	8.06	91.6350	8.0580	91.6350	6,835.00
06/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7399	7	7399	7	0.00
06/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	7686	8	7686	8	0.00
06/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7111	7	7111	7	0.00
06/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	27	0	27	0	0.00
06/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	17	0	17	0	0.00
06/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	22	0	22	0	0.00
06/09/2010	R208 On 03-February-11			Bond Future	8.12	93.0840	8.1170	93.0840	0.00
06/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	4836	5	4836	5	0.00
06/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5071	5	5071	5	0.00
06/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	4604	5	4604	5	0.00
06/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	966	1	966	1	0.00
06/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	828	1	828	1	0.00
06/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	895	1	895	1	0.00
06/09/2010	R208 On 05-May-11			Bond Future	8.19	91.0861	8.1900	91.0861	0.00
06/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	3867	4	3867	4	0.00
06/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	3671	4	3671	4	0.00
06/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4066	4	4066	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
06/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1844	2	1844	2	0.00
06/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	2059	2	2059	2	0.00
06/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1950	2	1950	2	0.00
06/09/2010	R209 On 04-November-10			Bond Future	8.02	81.6585	8.0240	81.6585	23,994.00
06/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	8254	8	8254	8	0.00
06/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	8624	9	8624	9	0.00
06/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	7884	8	7884	8	0.00
06/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	2960	3	2960	3	54.00
06/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	10088	10	10088	10	0.00
06/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	719	1	719	1	162.00
06/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	4600	5	4600	5	0.00
06/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	436	0	436	0	54.00
06/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	939	1	939	1	0.00
06/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	28	0	28	0	162.00
06/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	3281	3	3281	3	0.00
06/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	91	0	91	0	0.00
06/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	62	0	62	0	0.00
06/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	75	0	75	0	0.00
06/09/2010	R209 On 03-February-11			Bond Future	8.06	82.9421	8.0610	82.9421	0.00
06/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	8629	9	8629	9	0.00
06/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	8952	9	8952	9	0.00
06/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	8307	8	8307	8	0.00
06/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	862	1	862	1	0.00
06/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	739	1	739	1	0.00
06/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	799	1	799	1	0.00
06/09/2010	R209 On 05-May-11			Bond Future	8.11	81.0516	8.1050	81.0516	0.00
06/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	5919	6	5919	6	0.00
06/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6199	6	6199	6	0.00
06/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	5642	6	5642	6	0.00
06/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2644	3	2644	3	0.00
06/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2365	2	2365	2	0.00
06/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2501	2	2501	2	0.00
06/09/2010	R209 On 04-August-11			Bond Future	8.13	82.4878	8.1270	82.4878	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
06/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	6939	7	6939	7	0.00
06/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7235	7	7235	7	0.00
06/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	6578	7	6578	7	0.00
06/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	15988	16	15988	16	0.00
06/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	1081	1	1081	1	1,000.00
06/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3782	4	3782	4	0.00
06/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3604	4	3604	4	0.00
06/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3724	4	3724	4	1,000.00
06/09/2010	R210 On 04-November-10			Bond Future	2.69	99.0819	2.6880	99.0819	0.00
06/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	5467	5	5467	5	0.00
06/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	6105	6	6105	6	0.00
06/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	4823	5	4823	5	0.00
06/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R211 On 04-November-10			Bond Future	2.54	100.4724	2.5390	100.4724	0.00
06/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1198	1	1198	1	0.00
06/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	916	1	916	1	0.00
06/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1480	1	1480	1	0.00
06/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R212 On 04-November-10			Bond Future	2.71	101.1856	2.7060	101.1856	1,080.00
06/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	2792	3	2792	3	0.00
06/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	3257	3	3257	3	0.00
06/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	2323	2	2323	2	0.00
06/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/09/2010	TRT1 On 04-November-10			Index Future	338.94	338.9520	338.9380	338.9520	100.00
06/09/2010	TRT1 On 03-February-11			Index Future	344.21	344.2200	344.2060	344.2200	0.00
07/09/2010	AL7T On 04-November-10			Index Future	373.05	371.1020	373.0470	371.1020	38.00
07/09/2010	ALBI On 04-November-10			Index Future	344.12	342.3140	344.1240	342.3140	1,257.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	ALBI On 03-February-11			Index Future	349.18	347.3420	349.1800	347.3420	0.00
07/09/2010	CRD1 On 04-November-10			Index Future	150.45	150.1070	150.4520	150.1070	2.00
07/09/2010	CRD1 On 03-February-11			Index Future	152.79	152.4400	152.7910	152.4400	0.00
07/09/2010	GOVI On 04-November-10			GOVI	344.66	342.9220	344.6640	342.9220	159.00
07/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	156640	14	156640	14	0.00
07/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	156740	14	156740	14	0.00
07/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	156540	14	156540	14	0.00
07/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
07/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
07/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
07/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2010	ILBI On 04-November-10			Index Future	397.88	397.9310	397.8830	397.9310	507.00
07/09/2010	ILBI On 03-February-11			Index Future	404.56	404.6040	404.5560	404.6040	0.00
07/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.19	93.8000	6.1900	93.8000	1,000.00
07/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.18	93.8100	6.1800	93.8100	0.00
07/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	0.00
07/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.05	93.9300	6.0500	93.9300	0.00
07/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.01	93.9700	6.0100	93.9700	0.00
07/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.01	93.9800	6.0100	93.9800	0.00
07/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.02	93.9700	6.0200	93.9700	5,500.00
07/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.13	93.8600	6.1300	93.8600	4,500.00
07/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.26	93.7200	6.2600	93.7200	6,000.00
07/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.44	93.5400	6.4400	93.5400	5,000.00
07/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.67	93.3200	6.6700	93.3200	0.00
07/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.91	93.0800	6.9100	93.0800	0.00
07/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
07/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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07/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2010	OTH1 On 04-November-10			Index Future	340.84	338.6550	340.8420	338.6550	3.00
07/09/2010	OTH1 On 03-February-11			Index Future	346.14	343.9190	346.1400	343.9190	0.00
07/09/2010	R157 On 04-November-10			Bond Future	7.26	126.9076	7.2590	126.9076	5,150.00
07/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5604	5	5604	5	0.00
07/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	5822	6	5822	6	0.00
07/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1502	1	1502	1	500.00
07/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5386	5	5386	5	0.00
07/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	7	0	7	0	0.00
07/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	389	0	389	0	0.00
07/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
07/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	5	0	5	0	0.00
07/09/2010	R157 On 03-February-11			Bond Future	7.33	128.8985	7.3280	128.8985	0.00
07/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	3055	3	3055	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	2891	3	2891	3	0.00
07/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3223	3	3223	3	0.00
07/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	524	1	524	1	0.00
07/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	621	1	621	1	0.00
07/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	570	1	570	1	0.00
07/09/2010	R157 On 05-May-11			Bond Future	7.42	124.0386	7.4160	124.0386	0.00
07/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2477	2	2477	2	0.00
07/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2342	2	2342	2	0.00
07/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	2615	2	2615	2	0.00
07/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	1031	1	1031	1	0.00
07/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	1168	1	1168	1	0.00
07/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	1098	1	1098	1	0.00
07/09/2010	R186 On 04-November-10			Bond Future	7.96	125.8059	7.9600	125.8059	17,509.00
07/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	12506	11	12506	11	0.00
07/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	12945	12	12945	12	0.00
07/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	8063	7	8063	7	7,900.00
07/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	12064	11	12064	11	0.00
07/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	36	0	36	0	0.00
07/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	191	0	191	0	0.00
07/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	24	0	24	0	0.00
07/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	30	0	30	0	0.00
07/09/2010	R186 On 03-February-11			Bond Future	8.01	122.4939	8.0060	122.4939	0.00
07/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	10343	9	10343	9	0.00
07/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	10740	10	10740	10	0.00
07/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	2046	2	2046	2	3,000.00
07/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9947	9	9947	9	0.00
07/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	760	1	760	1	0.00
07/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	4725	5	4725	5	0.00
07/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	640	1	640	1	0.00
07/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	698	1	698	1	0.00
07/09/2010	R186 On 05-May-11			Bond Future	8.06	124.3412	8.0640	124.3412	0.00
07/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	8919	8	8919	8	0.00
07/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	9267	8	9267	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	8575	8	8575	8	0.00
07/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2372	3	2372	3	0.00
07/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2131	2	2131	2	0.00
07/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2248	3	2248	3	0.00
07/09/2010	R189 On 04-November-10			Bond Future	1.53	111.7384	1.5290	111.7384	0.00
07/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	550	1	550	1	0.00
07/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	426	0	426	0	0.00
07/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	674	1	674	1	0.00
07/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R197 On 04-November-10			Bond Future	2.67	133.4426	2.6670	133.4426	0.00
07/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	4846	5	4846	5	0.00
07/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	5462	5	5462	5	0.00
07/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	4226	4	4226	4	0.00
07/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R201 On 04-November-10			Bond Future	7.18	108.7645	7.1760	108.7645	1,834.00
07/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	4677	5	4677	5	0.00
07/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	4847	5	4847	5	0.00
07/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4507	4	4507	4	0.00
07/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1458	1	1458	1	0.00
07/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	834	1	834	1	140.00
07/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	2991	3	2991	3	0.00
07/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	154	0	154	0	420.00
07/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	52	0	52	0	420.00
07/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1714	2	1714	2	0.00
07/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	290	0	290	0	140.00
07/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	566	1	566	1	0.00
07/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	6	0	6	0	0.00
07/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
07/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	R201 On 03-February-11			Bond Future	7.24	106.0593	7.2400	106.0593	0.00
07/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	2887	3	2887	3	0.00
07/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3021	3	3021	3	0.00
07/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	2728	3	2728	3	0.00
07/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	332	0	332	0	0.00
07/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	293	0	293	0	0.00
07/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	325	0	325	0	0.00
07/09/2010	R201 On 05-May-11			Bond Future	7.33	107.6654	7.3320	107.6654	0.00
07/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2224	2	2224	2	0.00
07/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2117	2	2117	2	0.00
07/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2333	2	2333	2	0.00
07/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	843	1	843	1	0.00
07/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	943	1	943	1	0.00
07/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	892	1	892	1	0.00
07/09/2010	R202 On 04-November-10			Bond Future	2.65	115.2975	2.6460	115.2975	0.00
07/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	7227	7	7227	7	0.00
07/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	8081	8	8081	8	0.00
07/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	6365	6	6365	6	0.00
07/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R203 On 04-November-10			Bond Future	7.74	103.4519	7.7430	103.4519	2,215.00
07/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7653	7	7653	7	0.00
07/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	7411	7	7411	7	0.00
07/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7893	7	7893	7	0.00
07/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	2	0	2	0	0.00
07/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	3	0	3	0	0.00
07/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	0.00
07/09/2010	R203 On 03-February-11			Bond Future	7.81	105.0826	7.8140	105.0826	0.00
07/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	4099	4	4099	4	0.00
07/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	3904	4	3904	4	0.00
07/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	4296	4	4296	4	0.00
07/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	591	1	591	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	693	1	693	1	0.00
07/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	641	1	641	1	0.00
07/09/2010	R203 On 05-May-11			Bond Future	7.90	102.5036	7.9000	102.5036	0.00
07/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	3104	3	3104	3	0.00
07/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	3269	3	3269	3	0.00
07/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	2943	3	2943	3	0.00
07/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1465	2	1465	2	0.00
07/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1304	1	1304	1	0.00
07/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1382	2	1382	2	0.00
07/09/2010	R204 On 04-November-10			Bond Future	7.83	103.5286	7.8290	103.5286	2,466.00
07/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	8048	8	8048	8	0.00
07/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	8315	8	8315	8	0.00
07/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7782	7	7782	7	0.00
07/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	10	0	10	0	0.00
07/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	6	0	6	0	0.00
07/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	7	0	7	0	0.00
07/09/2010	R204 On 03-February-11			Bond Future	7.89	101.1249	7.8910	101.1249	0.00
07/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	4160	4	4160	4	0.00
07/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	4379	4	4379	4	0.00
07/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	3944	4	3944	4	0.00
07/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	765	1	765	1	0.00
07/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	645	1	645	1	0.00
07/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	703	1	703	1	0.00
07/09/2010	R204 On 05-May-11			Bond Future	7.97	102.6479	7.9720	102.6479	0.00
07/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	4344	4	4344	4	0.00
07/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	4151	4	4151	4	0.00
07/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4538	4	4538	4	0.00
07/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1347	2	1347	2	0.00
07/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1503	2	1503	2	0.00
07/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1424	2	1424	2	0.00
07/09/2010	R206 On 04-November-10			Bond Future	7.07	103.4373	7.0650	103.4373	0.00
07/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	3963	4	3963	4	0.00
07/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4097	4	4097	4	0.00

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07/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	3829	4	3829	4	0.00
07/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	849	1	849	1	150.00
07/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2626	2	2626	2	0.00
07/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	194	0	194	0	450.00
07/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	23	0	23	0	450.00
07/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	1090	1	1090	1	0.00
07/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	327	0	327	0	150.00
07/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	3	0	3	0	0.00
07/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
07/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	2	0	2	0	0.00
07/09/2010	R206 On 03-February-11			Bond Future	7.13	101.2940	7.1330	101.2940	0.00
07/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2445	2	2445	2	0.00
07/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2337	2	2337	2	0.00
07/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	2552	2	2552	2	0.00
07/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	183	0	183	0	0.00
07/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	223	0	223	0	0.00
07/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	203	0	203	0	0.00
07/09/2010	R206 On 05-May-11			Bond Future	7.24	102.8295	7.2420	102.8295	0.00
07/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1388	1	1388	1	0.00
07/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1465	1	1465	1	0.00
07/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1314	1	1314	1	0.00
07/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	814	1	814	1	0.00
07/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	726	1	726	1	0.00
07/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	769	1	769	1	0.00
07/09/2010	R207 On 04-November-10			Bond Future	7.92	97.4197	7.9160	97.4197	810.00
07/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7924	7	7924	7	0.00
07/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7647	7	7647	7	0.00
07/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	8201	8	8201	8	0.00
07/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	11	0	11	0	0.00
07/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	18	0	18	0	0.00
07/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	14	0	14	0	0.00
07/09/2010	R207 On 03-February-11			Bond Future	7.97	95.3170	7.9740	95.3170	0.00
07/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	5196	5	5196	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
07/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5434	5	5434	5	0.00
07/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	4960	5	4960	5	0.00
07/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	645	1	645	1	0.00
07/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	544	1	544	1	0.00
07/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	593	1	593	1	0.00
07/09/2010	R207 On 05-May-11			Bond Future	8.05	96.7507	8.0510	96.7507	0.00
07/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	4252	4	4252	4	0.00
07/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	4054	4	4054	4	0.00
07/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4453	4	4453	4	0.00
07/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1533	2	1533	2	0.00
07/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1710	2	1710	2	0.00
07/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1619	2	1619	2	0.00
07/09/2010	R208 On 04-November-10			Bond Future	7.98	91.6415	7.9760	91.6415	6,835.00
07/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7928	7	7928	7	0.00
07/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	8217	8	8217	8	0.00
07/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7639	7	7639	7	0.00
07/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	17	0	17	0	0.00
07/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	10	0	10	0	0.00
07/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	13	0	13	0	0.00
07/09/2010	R208 On 03-February-11			Bond Future	8.03	93.0904	8.0320	93.0904	0.00
07/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	5252	5	5252	5	0.00
07/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	5011	5	5011	5	0.00
07/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5495	5	5495	5	0.00
07/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	705	1	705	1	0.00
07/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	826	1	826	1	0.00
07/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	764	1	764	1	0.00
07/09/2010	R208 On 05-May-11			Bond Future	8.10	91.0924	8.1010	91.0924	0.00
07/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	4218	4	4218	4	0.00
07/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4426	4	4426	4	0.00
07/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	4013	4	4013	4	0.00
07/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	1841	2	1841	2	0.00
07/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1644	2	1644	2	0.00
07/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1740	2	1740	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
07/09/2010	R209 On 04-November-10			Bond Future	7.92	81.5672	7.9220	81.5672	23,994.00
07/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	9162	8	9162	8	0.00
07/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	9537	9	9537	9	0.00
07/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	8786	8	8786	8	0.00
07/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3625	3	3625	3	54.00
07/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	11015	10	11015	10	0.00
07/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	1008	1	1008	1	162.00
07/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	5393	5	5393	5	0.00
07/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	290	0	290	0	54.00
07/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	665	1	665	1	0.00
07/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	16	0	16	0	162.00
07/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	2631	3	2631	3	0.00
07/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	54	0	54	0	0.00
07/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	36	0	36	0	0.00
07/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	44	0	44	0	0.00
07/09/2010	R209 On 03-February-11			Bond Future	7.96	82.8516	7.9560	82.8516	0.00
07/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	9438	9	9438	9	0.00
07/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	9770	9	9770	9	0.00
07/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	9105	8	9105	8	0.00
07/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	701	1	701	1	0.00
07/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	599	1	599	1	0.00
07/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	649	1	649	1	0.00
07/09/2010	R209 On 05-May-11			Bond Future	8.00	80.9530	7.9980	80.9530	0.00
07/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	6564	6	6564	6	0.00
07/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6858	6	6858	6	0.00
07/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	6272	6	6272	6	0.00
07/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2306	3	2306	3	0.00
07/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2056	2	2056	2	0.00
07/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2179	3	2179	3	0.00
07/09/2010	R209 On 04-August-11			Bond Future	8.02	82.3898	8.0220	82.3898	0.00
07/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	7537	7	7537	7	0.00
07/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7844	7	7844	7	0.00
07/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	7166	7	7166	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	16813	16	16813	16	0.00
07/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	963	1	963	1	1,000.00
07/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3426	4	3426	4	0.00
07/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3270	4	3270	4	0.00
07/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3378	4	3378	4	1,000.00
07/09/2010	R210 On 04-November-10			Bond Future	2.69	99.0682	2.6890	99.0682	0.00
07/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	5453	5	5453	5	0.00
07/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	4809	5	4809	5	0.00
07/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	6092	6	6092	6	0.00
07/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R211 On 04-November-10			Bond Future	2.54	100.4609	2.5410	100.4609	0.00
07/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1187	1	1187	1	0.00
07/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1469	1	1469	1	0.00
07/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	904	1	904	1	0.00
07/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R212 On 04-November-10			Bond Future	2.71	101.1760	2.7070	101.1760	1,080.00
07/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	2782	3	2782	3	0.00
07/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	3248	3	3248	3	0.00
07/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	2314	2	2314	2	0.00
07/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	1	0	1	0	0.00
07/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
07/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
07/09/2010	TRT1 On 04-November-10			Index Future	340.66	338.9380	340.6640	338.9380	100.00
07/09/2010	TRT1 On 03-February-11			Index Future	345.96	344.2060	345.9600	344.2060	0.00
08/09/2010	AL7T On 04-November-10			Index Future	373.39	373.0470	373.3910	373.0470	38.00
08/09/2010	ALBI On 04-November-10			Index Future	344.74	344.1240	344.7400	344.1240	1,257.00
08/09/2010	ALBI On 03-February-11			Index Future	349.81	349.1800	349.8080	349.1800	0.00
08/09/2010	CRD1 On 04-November-10			Index Future	150.56	150.4520	150.5600	150.4520	2.00
08/09/2010	CRD1 On 03-February-11			Index Future	152.90	152.7910	152.9020	152.7910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	GOVI On 04-November-10			GOVI	345.24	344.6640	345.2430	344.6640	159.00
08/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	162430	16	162430	16	0.00
08/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	162330	16	162330	16	0.00
08/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	162530	16	162530	16	0.00
08/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
08/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
08/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
08/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2010	ILBI On 04-November-10			Index Future	398.06	397.8830	398.0570	397.8830	507.00
08/09/2010	ILBI On 03-February-11			Index Future	404.73	404.5560	404.7340	404.5560	0.00
08/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.20	93.8100	6.2020	93.8100	1,000.00
08/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.19	93.8200	6.1880	93.8200	0.00
08/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.17	93.8600	6.1700	93.8600	0.00
08/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.10	93.9500	6.1040	93.9500	0.00
08/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.07	93.9900	6.0710	93.9900	0.00
08/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.05	93.9900	6.0480	93.9900	0.00
08/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.04	93.9800	6.0410	93.9800	5,500.00
08/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.14	93.8700	6.1420	93.8700	4,500.00
08/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.29	93.7400	6.2850	93.7400	6,000.00
08/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.44	93.5600	6.4410	93.5600	5,000.00
08/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.68	93.3300	6.6750	93.3300	0.00
08/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.93	93.0900	6.9300	93.0900	0.00
08/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
08/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
08/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
08/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
08/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2010	OTH1 On 04-November-10			Index Future	341.65	340.8420	341.6520	340.8420	3.00
08/09/2010	OTH1 On 03-February-11			Index Future	346.97	346.1400	346.9660	346.1400	0.00
08/09/2010	R157 On 04-November-10			Bond Future	7.24	127.1535	7.2370	127.1535	5,172.00
08/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5705	6	5705	6	0.00
08/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	5923	6	5923	6	0.00
08/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1569	2	1569	2	500.00
08/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5487	5	5487	5	0.00
08/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	6	0	6	0	0.00
08/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	354	0	354	0	0.00
08/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
08/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	4	0	4	0	0.00
08/09/2010	R157 On 03-February-11			Bond Future	7.30	129.1490	7.3040	129.1490	0.00
08/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	3131	3	3131	3	0.00
08/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3300	3	3300	3	0.00
08/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	2965	3	2965	3	0.00
08/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	589	1	589	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	495	1	495	1	0.00
08/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	540	1	540	1	0.00
08/09/2010	R157 On 05-May-11			Bond Future	7.39	124.2919	7.3900	124.2919	0.00
08/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2543	2	2543	2	0.00
08/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	2683	3	2683	3	0.00
08/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2406	2	2406	2	0.00
08/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	1124	1	1124	1	0.00
08/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	991	1	991	1	0.00
08/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	1056	1	1056	1	0.00
08/09/2010	R186 On 04-November-10			Bond Future	7.91	126.8658	7.9070	126.8658	17,509.00
08/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	13053	13	13053	13	0.00
08/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	13494	13	13494	13	0.00
08/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	8576	8	8576	8	7,900.00
08/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	12610	12	12610	12	0.00
08/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	26	0	26	0	0.00
08/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	148	0	148	0	0.00
08/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	17	0	17	0	0.00
08/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	21	0	21	0	0.00
08/09/2010	R186 On 03-February-11			Bond Future	7.95	123.5788	7.9520	123.5788	0.00
08/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	10820	10	10820	10	0.00
08/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	11224	11	11224	11	0.00
08/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	10418	10	10418	10	0.00
08/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	2256	2	2256	2	3,000.00
08/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	673	1	673	1	0.00
08/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	4377	5	4377	5	0.00
08/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	566	1	566	1	0.00
08/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	617	1	617	1	0.00
08/09/2010	R186 On 05-May-11			Bond Future	8.01	125.4383	8.0080	125.4383	0.00
08/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	9327	9	9327	9	0.00
08/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	8976	9	8976	9	0.00
08/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	9682	9	9682	9	0.00
08/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	1977	2	1977	2	0.00
08/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2204	2	2204	2	0.00

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08/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2087	2	2087	2	0.00
08/09/2010	R189 On 04-November-10			Bond Future	1.49	111.7234	1.4940	111.7234	0.00
08/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	638	1	638	1	0.00
08/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	762	1	762	1	0.00
08/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	513	0	513	0	0.00
08/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R197 On 04-November-10			Bond Future	2.67	133.4296	2.6700	133.4296	0.00
08/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	4807	5	4807	5	0.00
08/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	4187	4	4187	4	0.00
08/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	5423	5	5423	5	0.00
08/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R201 On 04-November-10			Bond Future	7.13	108.8805	7.1320	108.8805	1,834.00
08/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	4836	5	4836	5	0.00
08/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	5006	5	5006	5	0.00
08/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4665	5	4665	5	0.00
08/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1574	1	1574	1	0.00
08/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	921	1	921	1	140.00
08/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	3140	3	3140	3	0.00
08/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	180	0	180	0	420.00
08/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	42	0	42	0	420.00
08/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1580	2	1580	2	0.00
08/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	246	0	246	0	140.00
08/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	493	1	493	1	0.00
08/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	4	0	4	0	0.00
08/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
08/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	3	0	3	0	0.00
08/09/2010	R201 On 03-February-11			Bond Future	7.19	106.1756	7.1930	106.1756	0.00
08/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	3016	3	3016	3	0.00
08/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	2855	3	2855	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3152	3	3152	3	0.00
08/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	263	0	263	0	0.00
08/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	298	0	298	0	0.00
08/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	292	0	292	0	0.00
08/09/2010	R201 On 05-May-11			Bond Future	7.28	107.7842	7.2800	107.7842	0.00
08/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2331	2	2331	2	0.00
08/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2443	2	2443	2	0.00
08/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2222	2	2222	2	0.00
08/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	881	1	881	1	0.00
08/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	785	1	785	1	0.00
08/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	831	1	831	1	0.00
08/09/2010	R202 On 04-November-10			Bond Future	2.65	115.2789	2.6480	115.2789	0.00
08/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	7190	7	7190	7	0.00
08/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	6327	6	6327	6	0.00
08/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	8043	8	8043	8	0.00
08/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R203 On 04-November-10			Bond Future	7.72	103.8929	7.7200	103.8929	2,215.00
08/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7775	8	7775	8	0.00
08/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	7533	7	7533	7	0.00
08/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	8015	8	8015	8	0.00
08/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
08/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	3	0	3	0	0.00
08/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	0.00
08/09/2010	R203 On 03-February-11			Bond Future	7.79	105.5295	7.7900	105.5295	0.00
08/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	4190	4	4190	4	0.00
08/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	4390	4	4390	4	0.00
08/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	3993	4	3993	4	0.00
08/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	658	1	658	1	0.00
08/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	562	1	562	1	0.00
08/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	608	1	608	1	0.00
08/09/2010	R203 On 05-May-11			Bond Future	7.88	102.9597	7.8750	102.9597	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	3179	3	3179	3	0.00
08/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	3016	3	3016	3	0.00
08/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	3346	3	3346	3	0.00
08/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1257	1	1257	1	0.00
08/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1413	1	1413	1	0.00
08/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1333	1	1333	1	0.00
08/09/2010	R204 On 04-November-10			Bond Future	7.82	104.0813	7.8170	104.0813	2,466.00
08/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	8119	8	8119	8	0.00
08/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	8385	8	8385	8	0.00
08/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7852	8	7852	8	0.00
08/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	8	0	8	0	0.00
08/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	4	0	4	0	0.00
08/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	6	0	6	0	0.00
08/09/2010	R204 On 03-February-11			Bond Future	7.88	101.6916	7.8790	101.6916	0.00
08/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	4208	4	4208	4	0.00
08/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	3991	4	3991	4	0.00
08/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	4429	4	4429	4	0.00
08/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	625	1	625	1	0.00
08/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	742	1	742	1	0.00
08/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	681	1	681	1	0.00
08/09/2010	R204 On 05-May-11			Bond Future	7.96	103.2206	7.9580	103.2206	0.00
08/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	4393	4	4393	4	0.00
08/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4589	5	4589	5	0.00
08/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	4199	4	4199	4	0.00
08/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1472	2	1472	2	0.00
08/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1319	1	1319	1	0.00
08/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1394	1	1394	1	0.00
08/09/2010	R206 On 04-November-10			Bond Future	7.01	103.5899	7.0110	103.5899	0.00
08/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	4115	4	4115	4	0.00
08/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4249	4	4249	4	0.00
08/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	3981	4	3981	4	0.00
08/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	947	1	947	1	150.00
08/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2773	3	2773	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	231	0	231	0	450.00
08/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	17	0	17	0	450.00
08/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	974	1	974	1	0.00
08/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	272	0	272	0	150.00
08/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
08/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
08/09/2010	R206 On 03-February-11			Bond Future	7.07	101.4459	7.0730	101.4459	0.00
08/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2576	2	2576	2	0.00
08/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	2685	3	2685	3	0.00
08/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2466	2	2466	2	0.00
08/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	194	0	194	0	0.00
08/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	158	0	158	0	0.00
08/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	177	0	177	0	0.00
08/09/2010	R206 On 05-May-11			Bond Future	7.18	102.9860	7.1750	102.9860	0.00
08/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1485	1	1485	1	0.00
08/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1407	1	1407	1	0.00
08/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1565	1	1565	1	0.00
08/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	664	1	664	1	0.00
08/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	746	1	746	1	0.00
08/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	704	1	704	1	0.00
08/09/2010	R207 On 04-November-10			Bond Future	7.90	98.0000	7.9040	98.0000	810.00
08/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7998	8	7998	8	0.00
08/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7720	8	7720	8	0.00
08/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	8275	8	8275	8	0.00
08/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	10	0	10	0	0.00
08/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	16	0	16	0	0.00
08/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	13	0	13	0	0.00
08/09/2010	R207 On 03-February-11			Bond Future	7.96	95.9084	7.9620	95.9084	0.00
08/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	5250	5	5250	5	0.00
08/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	5014	5	5014	5	0.00
08/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5490	5	5490	5	0.00
08/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	527	1	527	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	625	1	625	1	0.00
08/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	574	1	574	1	0.00
08/09/2010	R207 On 05-May-11			Bond Future	8.04	97.3512	8.0380	97.3512	0.00
08/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	4298	4	4298	4	0.00
08/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4500	4	4500	4	0.00
08/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	4099	4	4099	4	0.00
08/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1677	2	1677	2	0.00
08/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1502	2	1502	2	0.00
08/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1587	2	1587	2	0.00
08/09/2010	R208 On 04-November-10			Bond Future	7.93	92.1795	7.9330	92.1795	6,835.00
08/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	8209	8	8209	8	0.00
08/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	8499	8	8499	8	0.00
08/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7918	8	7918	8	0.00
08/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	13	0	13	0	0.00
08/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	8	0	8	0	0.00
08/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	10	0	10	0	0.00
08/09/2010	R208 On 03-February-11			Bond Future	7.99	93.6371	7.9880	93.6371	0.00
08/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	5472	5	5472	5	0.00
08/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5719	5	5719	5	0.00
08/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	5227	5	5227	5	0.00
08/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	757	1	757	1	0.00
08/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	644	1	644	1	0.00
08/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	699	1	699	1	0.00
08/09/2010	R208 On 05-May-11			Bond Future	8.06	91.6527	8.0550	91.6527	0.00
08/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	4405	4	4405	4	0.00
08/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	4196	4	4196	4	0.00
08/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4618	4	4618	4	0.00
08/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1545	2	1545	2	0.00
08/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	1733	2	1733	2	0.00
08/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1636	2	1636	2	0.00
08/09/2010	R209 On 04-November-10			Bond Future	7.87	82.5064	7.8700	82.5064	23,994.00
08/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	9636	9	9636	9	0.00
08/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	10012	10	10012	10	0.00

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08/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	9257	9	9257	9	0.00
08/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3990	4	3990	4	54.00
08/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	11496	11	11496	11	0.00
08/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	1179	1	1179	1	162.00
08/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	5816	5	5816	5	0.00
08/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	227	0	227	0	54.00
08/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	544	1	544	1	0.00
08/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	12	0	12	0	162.00
08/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	2317	3	2317	3	0.00
08/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	39	0	39	0	0.00
08/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	26	0	26	0	0.00
08/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	32	0	32	0	0.00
08/09/2010	R209 On 03-February-11			Bond Future	7.90	83.8103	7.9030	83.8103	0.00
08/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	9858	9	9858	9	0.00
08/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	10195	10	10195	10	0.00
08/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	9521	9	9521	9	0.00
08/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	627	1	627	1	0.00
08/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	533	1	533	1	0.00
08/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	578	1	578	1	0.00
08/09/2010	R209 On 05-May-11			Bond Future	7.94	81.9205	7.9430	81.9205	0.00
08/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	6910	7	6910	7	0.00
08/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	7211	7	7211	7	0.00
08/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	6611	6	6611	6	0.00
08/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2141	2	2141	2	0.00
08/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	1905	2	1905	2	0.00
08/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2020	2	2020	2	0.00
08/09/2010	R209 On 04-August-11			Bond Future	7.96	83.3333	7.9560	83.3333	0.00
08/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	7929	8	7929	8	0.00
08/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	8242	8	8242	8	0.00
08/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	7552	7	7552	7	0.00
08/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	17343	17	17343	17	0.00
08/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	891	1	891	1	1,000.00
08/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3210	3	3210	3	0.00

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08/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3066	3	3066	3	0.00
08/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3168	3	3168	3	1,000.00
08/09/2010	R210 On 04-November-10			Bond Future	2.69	99.0545	2.6910	99.0545	0.00
08/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	5425	5	5425	5	0.00
08/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	6064	6	6064	6	0.00
08/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	4781	5	4781	5	0.00
08/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R211 On 04-November-10			Bond Future	2.50	100.4495	2.4950	100.4495	0.00
08/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1450	1	1450	1	0.00
08/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	1168	1	1168	1	0.00
08/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1732	1	1732	1	0.00
08/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R212 On 04-November-10			Bond Future	2.71	101.1663	2.7110	101.1663	1,080.00
08/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	2743	3	2743	3	0.00
08/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	3209	3	3209	3	0.00
08/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	2275	2	2275	2	0.00
08/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
08/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
08/09/2010	TRT1 On 04-November-10			Index Future	341.24	340.6640	341.2420	340.6640	100.00
08/09/2010	TRT1 On 03-February-11			Index Future	346.55	345.9600	346.5490	345.9600	0.00