



# Derivatives Monthly Statistics Report

For December 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	AL7T On 03-February-11			Index Future	372.44	369.8760	372.4350	369.8760	30.00
01/12/2010	ALBI On 03-February-11			Index Future	343.53	341.5270	343.5270	341.5270	1,132.00
01/12/2010	ALBI On 05-May-11			Index Future	348.55	346.5150	348.5450	346.5150	2.00
01/12/2010	CRD1 On 03-February-11			Index Future	152.66	152.1710	152.6640	152.1710	2.00
01/12/2010	CRD1 On 05-May-11			Index Future	154.74	154.2370	154.7380	154.2370	0.00
01/12/2010	GOVI On 03-February-11			GOVI	344.38	342.4090	344.3770	342.4090	209.00
01/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	13770	0	13770	0	0.00
01/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	13670	0	13670	0	0.00
01/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	13870	0	13870	0	0.00
01/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 05-May-11			GOVI	349.41	347.4100	349.4080	347.4100	0.00
01/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	4080	0	4080	0	0.00
01/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	4180	0	4180	0	0.00
01/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	3980	0	3980	0	0.00
01/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	2	0	2	0.00
01/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	2	0	2	0.00
01/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	2	0	2	0.00
01/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2010	IGOV On 03-February-11			Index Future	148.58	148.7560	148.5810	148.7560	0.00
01/12/2010	IGOV On 05-May-11			Index Future	150.75	150.9280	150.7520	150.9280	0.00
01/12/2010	IGOV On 04-August-11			Index Future	152.93	153.1050	152.9260	153.1050	0.00

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01/12/2010	ILBI On 03-February-11			Index Future	402.43	402.8280	402.4270	402.8280	370.00
01/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.55	94.4600	5.5520	94.4600	7,600.00
01/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4750	5.5290	94.4750	5,000.00
01/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.52	94.4640	5.5200	94.4640	2,500.00
01/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.52	94.4490	5.5210	94.4490	5,500.00
01/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.52	94.4490	5.5210	94.4490	0.00
01/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.53	94.4420	5.5270	94.4420	0.00
01/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.55	94.4220	5.5460	94.4220	4,500.00
01/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2140	5.7590	94.2140	13,900.00
01/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.98	93.9900	5.9770	93.9900	5,200.00
01/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.24	93.7270	6.2420	93.7270	0.00
01/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.50	93.4540	6.4950	93.4540	100.00
01/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.72	93.2120	6.7240	93.2120	40,100.00
01/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	OTH1 On 03-February-11			Index Future	338.57	336.4040	338.5740	336.4040	3.00
01/12/2010	OTH1 On 05-May-11			Index Future	343.52	341.3170	343.5200	341.3170	0.00
01/12/2010	R157 On 03-February-11			Bond Future	7.42	128.2031	7.4240	128.2031	7,186.00
01/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2299	2	2299	2	0.00
01/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2477	2	2477	2	0.00
01/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2126	2	2126	2	0.00
01/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	277	0	277	0	0.00
01/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	199	0	199	0	0.00
01/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	236	0	236	0	0.00
01/12/2010	R157 On 05-May-11			Bond Future	7.54	123.2660	7.5360	123.2660	705.00
01/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1926	2	1926	2	0.00

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01/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2054	2	2054	2	0.00
01/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1803	2	1803	2	0.00
01/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1684	1	1684	1	0.00
01/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1213	1	1213	1	0.00
01/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1127	1	1127	1	0.00
01/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	968	1	968	1	0.00
01/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1045	1	1045	1	0.00
01/12/2010	R157 On 04-August-11			Bond Future	7.67	125.0626	7.6660	125.0626	0.00
01/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1391	1	1391	1	0.00
01/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1302	1	1302	1	0.00
01/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1483	1	1483	1	0.00
01/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1935	2	1935	2	0.00
01/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2146	2	2146	2	0.00
01/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2039	2	2039	2	0.00
01/12/2010	R186 On 03-February-11			Bond Future	8.40	118.7859	8.4010	118.7859	23,685.00
01/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6182	6	6182	6	0.00
01/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6568	6	6568	6	0.00
01/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5802	5	5802	5	0.00
01/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	320	0	320	0	3,000.00
01/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	588	1	588	1	0.00
01/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6971	8	6971	8	0.00
01/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	440	1	440	1	0.00
01/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	510	1	510	1	0.00
01/12/2010	R186 On 05-May-11			Bond Future	8.48	120.5222	8.4770	120.5222	0.00
01/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5106	5	5106	5	0.00
01/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5399	5	5399	5	0.00
01/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4819	4	4819	4	0.00
01/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1695	1	1695	1	5,500.00
01/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2698	3	2698	3	0.00
01/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6428	7	6428	7	0.00
01/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2345	3	2345	3	0.00
01/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2517	3	2517	3	0.00
01/12/2010	R186 On 04-August-11			Bond Future	8.56	116.9862	8.5590	116.9862	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
01/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3277	3	3277	3	0.00
01/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3483	3	3483	3	0.00
01/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3077	3	3077	3	0.00
01/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6546	7	6546	7	0.00
01/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5971	6	5971	6	0.00
01/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6254	7	6254	7	0.00
01/12/2010	R201 On 03-February-11			Bond Future	7.14	106.0661	7.1420	106.0661	489.00
01/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2933	3	2933	3	0.00
01/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2775	2	2775	2	0.00
01/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3092	3	3092	3	0.00
01/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	28	0	28	0	0.00
01/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	43	0	43	0	0.00
01/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	34	0	34	0	0.00
01/12/2010	R201 On 05-May-11			Bond Future	7.24	107.6173	7.2440	107.6173	0.00
01/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2060	2	2060	2	0.00
01/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1944	2	1944	2	0.00
01/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2179	2	2179	2	0.00
01/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	406	1	406	1	0.00
01/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	487	1	487	1	0.00
01/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	444	1	444	1	0.00
01/12/2010	R201 On 04-August-11			Bond Future	7.37	104.7756	7.3680	104.7756	0.00
01/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1080	1	1080	1	0.00
01/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1009	1	1009	1	0.00
01/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1154	1	1154	1	0.00
01/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1359	2	1359	2	0.00
01/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1516	2	1516	2	0.00
01/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1436	2	1436	2	0.00
01/12/2010	R202 On 03-February-11			Bond Future	0.42	167.4249	0.4170	167.4249	3,240.00
01/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59435	60	59435	60	0.00
01/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60282	61	60282	61	0.00
01/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58579	59	58579	59	0.00
01/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

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01/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11			Bond Future	0.34	169.8759	0.3390	169.8759	6,500.00
01/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42361	43	42361	43	0.00
01/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41323	42	41323	42	0.00
01/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43389	44	43389	44	0.00
01/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R203 On 03-February-11			Bond Future	8.08	103.5502	8.0750	103.5502	1,407.00
01/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2503	2	2503	2	0.00
01/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2698	2	2698	2	0.00
01/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	934	1	934	1	1,000.00
01/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2314	2	2314	2	0.00
01/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	436	1	436	1	0.00
01/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1315	2	1315	2	0.00
01/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	327	0	327	0	0.00
01/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	378	1	378	1	0.00
01/12/2010	R203 On 05-May-11			Bond Future	8.18	100.9027	8.1840	100.9027	0.00
01/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1982	2	1982	2	0.00
01/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2116	2	2116	2	0.00
01/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1851	2	1851	2	0.00
01/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1773	2	1773	2	0.00
01/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1551	2	1551	2	0.00
01/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1660	2	1660	2	0.00
01/12/2010	R203 On 04-August-11			Bond Future	8.31	102.3711	8.3070	102.3711	0.00
01/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1563	1	1563	1	0.00
01/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1665	1	1665	1	0.00
01/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1465	1	1465	1	0.00
01/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3162	4	3162	4	0.00
01/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2883	3	2883	3	0.00
01/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3020	3	3020	3	0.00
01/12/2010	R204 On 03-February-11			Bond Future	8.20	99.2180	8.1970	99.2180	1,926.00
01/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2309	2	2309	2	0.00

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01/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2509	2	2509	2	0.00
01/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2115	2	2115	2	0.00
01/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	692	1	692	1	0.00
01/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	531	1	531	1	0.00
01/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	608	1	608	1	0.00
01/12/2010	R204 On 05-May-11			Bond Future	8.30	100.6703	8.2990	100.6703	0.00
01/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2692	2	2692	2	0.00
01/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2533	2	2533	2	0.00
01/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2857	2	2857	2	0.00
01/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1487	2	1487	2	0.00
01/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1706	2	1706	2	0.00
01/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1593	2	1593	2	0.00
01/12/2010	R204 On 04-August-11			Bond Future	8.41	98.1004	8.4130	98.1004	0.00
01/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1602	1	1602	1	0.00
01/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1499	1	1499	1	0.00
01/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1710	1	1710	1	0.00
01/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3670	4	3670	4	0.00
01/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4008	5	4008	5	0.00
01/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3836	4	3836	4	0.00
01/12/2010	R206 On 03-February-11			Bond Future	6.78	102.0222	6.7830	102.0222	0.00
01/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3169	3	3169	3	0.00
01/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3043	3	3043	3	0.00
01/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3295	3	3295	3	0.00
01/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
01/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	6	0	6	0	0.00
01/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
01/12/2010	R206 On 05-May-11			Bond Future	6.88	103.5131	6.8800	103.5131	0.00
01/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1775	2	1775	2	0.00
01/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1869	2	1869	2	0.00
01/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1683	1	1683	1	0.00
01/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	306	0	306	0	0.00
01/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	253	0	253	0	0.00
01/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	278	0	278	0	0.00

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01/12/2010	R206 On 04-August-11			Bond Future	7.01	101.2547	7.0050	101.2547	0.00
01/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	910	1	910	1	0.00
01/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	967	1	967	1	0.00
01/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	853	1	853	1	0.00
01/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	975	1	975	1	0.00
01/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	867	1	867	1	0.00
01/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	921	1	921	1	0.00
01/12/2010	R207 On 03-February-11			Bond Future	8.24	93.4758	8.2410	93.4758	1,400.00
01/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3357	3	3357	3	0.00
01/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3593	3	3593	3	0.00
01/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3127	3	3127	3	0.00
01/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	429	1	429	1	0.00
01/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	320	0	320	0	0.00
01/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	371	1	371	1	0.00
01/12/2010	R207 On 05-May-11			Bond Future	8.34	94.8393	8.3360	94.8393	0.00
01/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2735	2	2735	2	0.00
01/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2570	2	2570	2	0.00
01/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2905	2	2905	2	0.00
01/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1667	2	1667	2	0.00
01/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1908	2	1908	2	0.00
01/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1784	2	1784	2	0.00
01/12/2010	R207 On 04-August-11			Bond Future	8.44	92.5865	8.4410	92.5865	0.00
01/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2239	2	2239	2	0.00
01/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2110	2	2110	2	0.00
01/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2372	2	2372	2	0.00
01/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3177	4	3177	4	0.00
01/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3491	4	3491	4	0.00
01/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3331	4	3331	4	0.00
01/12/2010	R208 On 03-February-11			Bond Future	8.30	91.3440	8.2980	91.3440	5,598.00
01/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3263	3	3263	3	0.00
01/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3029	3	3029	3	0.00
01/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3502	3	3502	3	0.00
01/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	409	1	409	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
01/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	541	1	541	1	0.00
01/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	472	1	472	1	0.00
01/12/2010	R208 On 05-May-11			Bond Future	8.38	89.2788	8.3840	89.2788	0.00
01/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2700	2	2700	2	0.00
01/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2874	3	2874	3	0.00
01/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2532	2	2532	2	0.00
01/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2126	2	2126	2	0.00
01/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1858	2	1858	2	0.00
01/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1989	2	1989	2	0.00
01/12/2010	R208 On 04-August-11			Bond Future	8.48	90.5815	8.4770	90.5815	0.00
01/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2265	2	2265	2	0.00
01/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2404	2	2404	2	0.00
01/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2131	2	2131	2	0.00
01/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3819	4	3819	4	0.00
01/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3478	4	3478	4	0.00
01/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3645	4	3645	4	0.00
01/12/2010	R209 On 03-February-11			Bond Future	8.43	78.8802	8.4300	78.8802	23,690.00
01/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5114	5	5114	5	0.00
01/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5429	5	5429	5	0.00
01/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4802	4	4802	4	0.00
01/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	588	1	588	1	0.00
01/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	448	1	448	1	0.00
01/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	515	1	515	1	0.00
01/12/2010	R209 On 05-May-11			Bond Future	8.49	76.8874	8.4870	76.8874	0.00
01/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3271	3	3271	3	0.00
01/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3489	3	3489	3	0.00
01/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3059	3	3059	3	0.00
01/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3370	4	3370	4	0.00
01/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2964	3	2964	3	0.00
01/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3162	4	3162	4	0.00
01/12/2010	R209 On 04-August-11			Bond Future	8.55	78.0040	8.5480	78.0040	0.00
01/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3860	3	3860	3	0.00
01/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4070	4	4070	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
01/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3656	3	3656	3	0.00
01/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12044	11	12044	11	0.00
01/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	751	1	751	1	0.00
01/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4474	5	4474	5	0.00
01/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4053	4	4053	4	0.00
01/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4259	5	4259	5	0.00
01/12/2010	R211 On 03-February-11			Bond Future	1.77	104.1960	1.7710	104.1960	589.00
01/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4118	4	4118	4	0.00
01/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4394	4	4394	4	0.00
01/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3842	4	3842	4	0.00
01/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	1	0	1	0	0.00
01/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11			Bond Future	2.46	102.8939	2.4560	102.8939	1,868.00
01/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	5138	5	5138	5	0.00
01/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5595	6	5595	6	0.00
01/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4678	5	4678	5	0.00
01/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11			Bond Future	8.46	88.4098	8.4550	88.4098	0.00
01/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3575	4	3575	4	0.00
01/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4492	5	4492	5	0.00
01/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4032	5	4032	5	0.00
01/12/2010	R213 On 05-May-11			Bond Future	8.52	86.1634	8.5180	86.1634	0.00
01/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5009	6	5009	6	0.00
01/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4096	5	4096	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
01/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4551	5	4551	5	0.00
01/12/2010	R213 On 04-August-11			Bond Future	8.59	87.4200	8.5850	87.4200	0.00
01/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4639	5	4639	5	0.00
01/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5547	6	5547	6	0.00
01/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5091	6	5091	6	0.00
01/12/2010	TRT1 On 03-February-11			Index Future	340.15	338.2040	340.1490	338.2040	100.00
01/12/2010	TRT1 On 05-May-11			Index Future	344.77	342.7950	344.7680	342.7950	0.00
02/12/2010	AL7T On 03-February-11			Index Future	371.47	372.4350	371.4690	372.4350	30.00
02/12/2010	ALBI On 03-February-11			Index Future	342.64	343.5270	342.6390	343.5270	1,132.00
02/12/2010	ALBI On 05-May-11			Index Future	347.65	348.5450	347.6450	348.5450	2.00
02/12/2010	CRD1 On 03-February-11			Index Future	152.42	152.6640	152.4210	152.6640	2.00
02/12/2010	CRD1 On 05-May-11			Index Future	154.49	154.7380	154.4920	154.7380	0.00
02/12/2010	GOVI On 03-February-11			GOVI	343.51	344.3770	343.5050	344.3770	209.00
02/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	5050	1	5050	1	0.00
02/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	4950	1	4950	1	0.00
02/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	5150	1	5150	1	0.00
02/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11			GOVI	348.52	349.4080	348.5240	349.4080	0.00
02/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	4860	0	4860	0	0.00
02/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	4660	0	4660	0	0.00
02/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	4760	0	4760	0	0.00
02/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2010	IGOV On 03-February-11			Index Future	148.57	148.5810	148.5710	148.5810	0.00
02/12/2010	IGOV On 05-May-11			Index Future	150.74	150.7520	150.7420	150.7520	0.00
02/12/2010	IGOV On 04-August-11			Index Future	152.92	152.9260	152.9160	152.9260	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
02/12/2010	ILBI On 03-February-11			Index Future	402.40	402.4270	402.4020	402.4270	370.00
02/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.56	94.4480	5.5640	94.4480	7,600.00
02/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.57	94.4710	5.5650	94.4710	5,000.00
02/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.56	94.4800	5.5600	94.4800	2,500.00
02/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.57	94.4790	5.5660	94.4790	5,500.00
02/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.57	94.4790	5.5710	94.4790	2.00
02/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4730	5.5840	94.4730	0.00
02/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4540	5.5920	94.4540	4,500.00
02/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.79	94.2410	5.7930	94.2410	13,900.00
02/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.02	94.0230	6.0170	94.0230	5,200.00
02/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.7580	6.2890	93.7580	0.00
02/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.55	93.5050	6.5490	93.5050	100.00
02/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.81	93.2760	6.8070	93.2760	40,100.00
02/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2010	OTH1 On 03-February-11			Index Future	337.59	338.5740	337.5910	338.5740	3.00
02/12/2010	OTH1 On 05-May-11			Index Future	342.52	343.5200	342.5240	343.5200	0.00
02/12/2010	R157 On 03-February-11			Bond Future	7.48	128.7275	7.4760	128.7275	7,186.00
02/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2111	2	2111	2	0.00
02/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2283	2	2283	2	0.00
02/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1944	2	1944	2	0.00
02/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	323	0	323	0	0.00
02/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	233	0	233	0	0.00
02/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	275	0	275	0	0.00
02/12/2010	R157 On 05-May-11			Bond Future	7.59	123.7942	7.5910	123.7942	705.00
02/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1788	2	1788	2	0.00

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02/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1910	2	1910	2	0.00
02/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1669	2	1669	2	0.00
02/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1555	2	1555	2	0.00
02/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1312	1	1312	1	0.00
02/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1220	1	1220	1	0.00
02/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	1051	1	1051	1	0.00
02/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1134	1	1134	1	0.00
02/12/2010	R157 On 04-August-11			Bond Future	7.73	125.5978	7.7250	125.5978	0.00
02/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1287	1	1287	1	0.00
02/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1203	1	1203	1	0.00
02/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1375	1	1375	1	0.00
02/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	2057	2	2057	2	0.00
02/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2276	2	2276	2	0.00
02/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2164	2	2164	2	0.00
02/12/2010	R186 On 03-February-11			Bond Future	8.44	119.6063	8.4410	119.6063	23,685.00
02/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5843	6	5843	6	0.00
02/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6223	7	6223	7	0.00
02/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5470	6	5470	6	0.00
02/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	267	0	267	0	3,000.00
02/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	647	1	647	1	0.00
02/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7310	7	7310	7	0.00
02/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	487	0	487	0	0.00
02/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	562	1	562	1	0.00
02/12/2010	R186 On 05-May-11			Bond Future	8.52	121.3565	8.5180	121.3565	0.00
02/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4851	5	4851	5	0.00
02/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5137	5	5137	5	0.00
02/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4571	5	4571	5	0.00
02/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1566	2	1566	2	5,500.00
02/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2844	3	2844	3	0.00
02/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6693	6	6693	6	0.00
02/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2477	2	2477	2	0.00
02/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2656	3	2656	3	0.00
02/12/2010	R186 On 04-August-11			Bond Future	8.60	117.8329	8.6020	117.8329	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
02/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3101	3	3101	3	0.00
02/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3301	3	3301	3	0.00
02/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2908	3	2908	3	0.00
02/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6783	7	6783	7	0.00
02/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6195	6	6195	6	0.00
02/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6484	6	6484	6	0.00
02/12/2010	R201 On 03-February-11			Bond Future	7.19	106.5117	7.1940	106.5117	489.00
02/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2762	3	2762	3	0.00
02/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2606	3	2606	3	0.00
02/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2920	3	2920	3	0.00
02/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	34	0	34	0	0.00
02/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	52	0	52	0	0.00
02/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	42	0	42	0	0.00
02/12/2010	R201 On 05-May-11			Bond Future	7.30	108.0674	7.3000	108.0674	0.00
02/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1927	2	1927	2	0.00
02/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1815	2	1815	2	0.00
02/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2043	2	2043	2	0.00
02/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	450	0	450	0	0.00
02/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	538	0	538	0	0.00
02/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	492	0	492	0	0.00
02/12/2010	R201 On 04-August-11			Bond Future	7.43	105.2313	7.4280	105.2313	0.00
02/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	996	1	996	1	0.00
02/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	929	1	929	1	0.00
02/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1067	1	1067	1	0.00
02/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1452	1	1452	1	0.00
02/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1616	2	1616	2	0.00
02/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1532	1	1532	1	0.00
02/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5722	0.4170	166.5722	3,240.00
02/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59435	59	59435	59	0.00
02/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60282	60	60282	60	0.00
02/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58579	59	58579	59	0.00
02/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 03-February-11	3.10	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
02/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 05-May-11			Bond Future	0.34	169.0206	0.3390	169.0206	6,500.00
02/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42361	42	42361	42	0.00
02/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41323	41	41323	41	0.00
02/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43389	43	43389	43	0.00
02/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R203 On 03-February-11			Bond Future	8.13	104.1962	8.1250	104.1962	1,407.00
02/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2303	3	2303	3	0.00
02/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2492	3	2492	3	0.00
02/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	816	1	816	1	1,000.00
02/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2120	2	2120	2	0.00
02/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	495	0	495	0	0.00
02/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1450	1	1450	1	0.00
02/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	374	0	374	0	0.00
02/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	431	0	431	0	0.00
02/12/2010	R203 On 05-May-11			Bond Future	8.24	101.5597	8.2380	101.5597	0.00
02/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1837	2	1837	2	0.00
02/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	1966	2	1966	2	0.00
02/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1713	2	1713	2	0.00
02/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1898	2	1898	2	0.00
02/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1665	2	1665	2	0.00
02/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1779	2	1779	2	0.00
02/12/2010	R203 On 04-August-11			Bond Future	8.36	103.0362	8.3630	103.0362	0.00
02/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1454	2	1454	2	0.00
02/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1552	2	1552	2	0.00
02/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1361	1	1361	1	0.00
02/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3321	3	3321	3	0.00
02/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	3033	3	3033	3	0.00
02/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3174	3	3174	3	0.00
02/12/2010	R204 On 03-February-11			Bond Future	8.24	99.9355	8.2370	99.9355	1,926.00
02/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2142	2	2142	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2336	3	2336	3	0.00
02/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1955	2	1955	2	0.00
02/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	759	1	759	1	0.00
02/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	585	1	585	1	0.00
02/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	668	1	668	1	0.00
02/12/2010	R204 On 05-May-11			Bond Future	8.34	101.3992	8.3410	101.3992	0.00
02/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2551	3	2551	3	0.00
02/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2396	3	2396	3	0.00
02/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2711	3	2711	3	0.00
02/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1572	1	1572	1	0.00
02/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1800	2	1800	2	0.00
02/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1683	2	1683	2	0.00
02/12/2010	R204 On 04-August-11			Bond Future	8.46	98.8434	8.4570	98.8434	0.00
02/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1511	2	1511	2	0.00
02/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1412	1	1412	1	0.00
02/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1614	2	1614	2	0.00
02/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3808	4	3808	4	0.00
02/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4155	4	4155	4	0.00
02/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3979	4	3979	4	0.00
02/12/2010	R206 On 03-February-11			Bond Future	6.83	102.3688	6.8300	102.3688	0.00
02/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3046	3	3046	3	0.00
02/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2920	3	2920	3	0.00
02/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3172	3	3172	3	0.00
02/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	4	0	4	0	0.00
02/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	7	0	7	0	0.00
02/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	6	0	6	0	0.00
02/12/2010	R206 On 05-May-11			Bond Future	6.93	103.8632	6.9320	103.8632	0.00
02/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1676	2	1676	2	0.00
02/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1768	2	1768	2	0.00
02/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1587	2	1587	2	0.00
02/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	337	0	337	0	0.00
02/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	278	0	278	0	0.00
02/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	306	0	306	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	R206 On 04-August-11			Bond Future	7.06	101.6105	7.0630	101.6105	0.00
02/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	845	1	845	1	0.00
02/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	899	1	899	1	0.00
02/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	791	1	791	1	0.00
02/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1041	1	1041	1	0.00
02/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	928	1	928	1	0.00
02/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	984	1	984	1	0.00
02/12/2010	R207 On 03-February-11			Bond Future	8.28	94.2918	8.2810	94.2918	1,400.00
02/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3158	3	3158	3	0.00
02/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3389	4	3389	4	0.00
02/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2932	3	2932	3	0.00
02/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	473	0	473	0	0.00
02/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	355	0	355	0	0.00
02/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	411	0	411	0	0.00
02/12/2010	R207 On 05-May-11			Bond Future	8.38	95.6691	8.3780	95.6691	0.00
02/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2588	3	2588	3	0.00
02/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2428	3	2428	3	0.00
02/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2753	3	2753	3	0.00
02/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1759	2	1759	2	0.00
02/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	2010	2	2010	2	0.00
02/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1882	2	1882	2	0.00
02/12/2010	R207 On 04-August-11			Bond Future	8.48	93.4218	8.4840	93.4218	0.00
02/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2125	2	2125	2	0.00
02/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2000	2	2000	2	0.00
02/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2254	2	2254	2	0.00
02/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3302	3	3302	3	0.00
02/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3625	3	3625	3	0.00
02/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3461	3	3461	3	0.00
02/12/2010	R208 On 03-February-11			Bond Future	8.35	91.9402	8.3480	91.9402	5,598.00
02/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3011	3	3011	3	0.00
02/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2785	3	2785	3	0.00
02/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3244	4	3244	4	0.00
02/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	465	0	465	0	0.00



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02/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	611	1	611	1	0.00
02/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	534	0	534	0	0.00
02/12/2010	R208 On 05-May-11			Bond Future	8.44	89.8863	8.4360	89.8863	0.00
02/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2517	3	2517	3	0.00
02/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2684	3	2684	3	0.00
02/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2355	3	2355	3	0.00
02/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2269	2	2269	2	0.00
02/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1988	2	1988	2	0.00
02/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	2125	2	2125	2	0.00
02/12/2010	R208 On 04-August-11			Bond Future	8.53	91.1990	8.5310	91.1990	0.00
02/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2119	2	2119	2	0.00
02/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2253	2	2253	2	0.00
02/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	1991	2	1991	2	0.00
02/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	4004	4	4004	4	0.00
02/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3652	3	3652	3	0.00
02/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3824	4	3824	4	0.00
02/12/2010	R209 On 03-February-11			Bond Future	8.48	79.6203	8.4750	79.6203	23,690.00
02/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	4793	5	4793	5	0.00
02/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5102	5	5102	5	0.00
02/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4488	5	4488	5	0.00
02/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	654	1	654	1	0.00
02/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	501	0	501	0	0.00
02/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	574	1	574	1	0.00
02/12/2010	R209 On 05-May-11			Bond Future	8.53	77.6438	8.5340	77.6438	0.00
02/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3058	3	3058	3	0.00
02/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3268	3	3268	3	0.00
02/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2855	3	2855	3	0.00
02/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3558	3	3558	3	0.00
02/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	3135	3	3135	3	0.00
02/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3341	3	3341	3	0.00
02/12/2010	R209 On 04-August-11			Bond Future	8.60	78.7756	8.5960	78.7756	0.00
02/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3654	4	3654	4	0.00
02/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3857	4	3857	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
02/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3456	4	3456	4	0.00
02/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	11694	12	11694	12	0.00
02/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	797	1	797	1	0.00
02/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4669	4	4669	4	0.00
02/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4236	4	4236	4	0.00
02/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4448	4	4448	4	0.00
02/12/2010	R211 On 03-February-11			Bond Future	1.77	104.1729	1.7700	104.1729	589.00
02/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4124	4	4124	4	0.00
02/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4399	4	4399	4	0.00
02/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3847	4	3847	4	0.00
02/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R212 On 03-February-11			Bond Future	2.46	102.8744	2.4550	102.8744	1,868.00
02/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	5147	5	5147	5	0.00
02/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5605	6	5605	6	0.00
02/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4688	5	4688	5	0.00
02/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11			Bond Future	8.50	89.1668	8.4950	89.1668	0.00
02/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3917	4	3917	4	0.00
02/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4834	4	4834	4	0.00
02/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4374	4	4374	4	0.00
02/12/2010	R213 On 05-May-11			Bond Future	8.56	86.9271	8.5590	86.9271	0.00
02/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5354	5	5354	5	0.00
02/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4441	4	4441	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
02/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4896	5	4896	5	0.00
02/12/2010	R213 On 04-August-11			Bond Future	8.63	88.1979	8.6280	88.1979	0.00
02/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4996	5	4996	5	0.00
02/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5905	6	5905	6	0.00
02/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5449	5	5449	5	0.00
02/12/2010	TRT1 On 03-February-11			Index Future	339.30	340.1490	339.3000	340.1490	100.00
02/12/2010	TRT1 On 05-May-11			Index Future	343.91	344.7680	343.9090	344.7680	0.00
03/12/2010	AL7T On 03-February-11			Index Future	373.63	371.4690	373.6270	371.4690	30.00
03/12/2010	ALBI On 03-February-11			Index Future	344.38	342.6390	344.3830	342.6390	1,132.00
03/12/2010	ALBI On 05-May-11			Index Future	349.42	347.6450	349.4150	347.6450	2.00
03/12/2010	CRD1 On 03-February-11			Index Future	152.84	152.4210	152.8360	152.4210	2.00
03/12/2010	CRD1 On 05-May-11			Index Future	154.91	154.4920	154.9120	154.4920	0.00
03/12/2010	GOVI On 03-February-11			GOVI	345.21	343.5050	345.2060	343.5050	209.00
03/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	22060	1	22060	1	0.00
03/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	22160	1	22160	1	0.00
03/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	21960	0	21960	0	0.00
03/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 05-May-11			GOVI	350.25	348.5240	350.2500	348.5240	0.00
03/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	12500	0	12500	0	0.00
03/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	12400	0	12400	0	0.00
03/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	12600	0	12600	0	0.00
03/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2010	IGOV On 03-February-11			Index Future	148.58	148.5710	148.5830	148.5710	0.00
03/12/2010	IGOV On 05-May-11			Index Future	150.76	150.7420	150.7550	150.7420	0.00
03/12/2010	IGOV On 04-August-11			Index Future	152.93	152.9160	152.9290	152.9160	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
03/12/2010	ILBI On 03-February-11			Index Future	402.37	402.4020	402.3720	402.4020	370.00
03/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.54	94.4360	5.5400	94.4360	7,600.00
03/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.52	94.4350	5.5200	94.4350	5,000.00
03/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.51	94.4400	5.5100	94.4400	2,500.00
03/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.50	94.4340	5.5000	94.4340	5,500.00
03/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.49	94.4290	5.4900	94.4290	2.00
03/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.51	94.4160	5.5100	94.4160	0.00
03/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.50	94.4080	5.5000	94.4080	4,500.00
03/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.70	94.2070	5.7000	94.2070	13,900.00
03/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.92	93.9830	5.9200	93.9830	5,200.00
03/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.19	93.7110	6.1900	93.7110	0.00
03/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.49	93.4510	6.4900	93.4510	100.00
03/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.1930	6.7700	93.1930	40,100.00
03/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/12/2010	OTH1 On 03-February-11			Index Future	339.57	337.5910	339.5690	337.5910	3.00
03/12/2010	OTH1 On 05-May-11			Index Future	344.53	342.5240	344.5320	342.5240	0.00
03/12/2010	R157 On 03-February-11			Bond Future	7.39	128.4999	7.3900	128.4999	7,186.00
03/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2413	2	2413	2	0.00
03/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2235	2	2235	2	0.00
03/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2595	2	2595	2	0.00
03/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	168	0	168	0	0.00
03/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	237	0	237	0	0.00
03/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	200	0	200	0	0.00
03/12/2010	R157 On 05-May-11			Bond Future	7.50	123.5669	7.4990	123.5669	705.00
03/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	2011	2	2011	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2142	2	2142	2	0.00
03/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1762	2	1762	2	0.00
03/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1884	2	1884	2	0.00
03/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1055	1	1055	1	0.00
03/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1138	1	1138	1	0.00
03/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	903	1	903	1	0.00
03/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	976	1	976	1	0.00
03/12/2010	R157 On 04-August-11			Bond Future	7.63	125.3686	7.6260	125.3686	0.00
03/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1454	1	1454	1	0.00
03/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1549	1	1549	1	0.00
03/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1363	1	1363	1	0.00
03/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2051	2	2051	2	0.00
03/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1846	2	1846	2	0.00
03/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	1946	2	1946	2	0.00
03/12/2010	R186 On 03-February-11			Bond Future	8.37	119.2146	8.3690	119.2146	23,685.00
03/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6427	6	6427	6	0.00
03/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6820	6	6820	6	0.00
03/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	342	0	342	0	3,000.00
03/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	6039	5	6039	5	0.00
03/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	510	1	510	1	0.00
03/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6679	7	6679	7	0.00
03/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	378	0	378	0	0.00
03/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	440	1	440	1	0.00
03/12/2010	R186 On 05-May-11			Bond Future	8.44	120.9623	8.4440	120.9623	0.00
03/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5284	5	5284	5	0.00
03/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5584	5	5584	5	0.00
03/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1776	2	1776	2	5,500.00
03/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4991	5	4991	5	0.00
03/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2551	3	2551	3	0.00
03/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6190	7	6190	7	0.00
03/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2211	2	2211	2	0.00
03/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2376	3	2376	3	0.00
03/12/2010	R186 On 04-August-11			Bond Future	8.53	117.4273	8.5250	117.4273	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
03/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3395	3	3395	3	0.00
03/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3190	3	3190	3	0.00
03/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3606	3	3606	3	0.00
03/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5772	6	5772	6	0.00
03/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6337	7	6337	7	0.00
03/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6050	6	6050	6	0.00
03/12/2010	R201 On 03-February-11			Bond Future	7.12	106.3332	7.1190	106.3332	489.00
03/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	3006	3	3006	3	0.00
03/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3166	3	3166	3	0.00
03/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2847	3	2847	3	0.00
03/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	35	0	35	0	0.00
03/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	22	0	22	0	0.00
03/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	28	0	28	0	0.00
03/12/2010	R201 On 05-May-11			Bond Future	7.22	107.8871	7.2190	107.8871	0.00
03/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2114	2	2114	2	0.00
03/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2234	2	2234	2	0.00
03/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1996	2	1996	2	0.00
03/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	458	1	458	1	0.00
03/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	380	0	380	0	0.00
03/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	418	0	418	0	0.00
03/12/2010	R201 On 04-August-11			Bond Future	7.34	105.0511	7.3400	105.0511	0.00
03/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1114	1	1114	1	0.00
03/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1190	1	1190	1	0.00
03/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1042	1	1042	1	0.00
03/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1464	2	1464	2	0.00
03/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1310	1	1310	1	0.00
03/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1385	2	1385	2	0.00
03/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5722	0.4170	166.5722	3,240.00
03/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59435	59	59435	59	0.00
03/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60282	60	60282	60	0.00
03/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58579	59	58579	59	0.00
03/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 05-May-11			Bond Future	0.34	169.0206	0.3400	169.0206	6,500.00
03/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42332	42	42332	42	0.00
03/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43360	43	43360	43	0.00
03/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41293	41	41293	41	0.00
03/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R203 On 03-February-11			Bond Future	8.01	103.9432	8.0100	103.9432	1,407.00
03/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2752	2	2752	2	0.00
03/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2956	2	2956	2	0.00
03/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2554	2	2554	2	0.00
03/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	1073	1	1073	1	1,000.00
03/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	346	0	346	0	0.00
03/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1124	1	1124	1	0.00
03/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	255	0	255	0	0.00
03/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	297	0	297	0	0.00
03/12/2010	R203 On 05-May-11			Bond Future	8.12	101.2963	8.1170	101.2963	0.00
03/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	2151	2	2151	2	0.00
03/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	2014	2	2014	2	0.00
03/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2292	2	2292	2	0.00
03/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1399	2	1399	2	0.00
03/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1608	2	1608	2	0.00
03/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1501	2	1501	2	0.00
03/12/2010	R203 On 04-August-11			Bond Future	8.24	102.7733	8.2350	102.7733	0.00
03/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1696	1	1696	1	0.00
03/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1593	1	1593	1	0.00
03/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1804	2	1804	2	0.00
03/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2683	3	2683	3	0.00
03/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2950	3	2950	3	0.00
03/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2814	3	2814	3	0.00
03/12/2010	R204 On 03-February-11			Bond Future	8.14	99.7088	8.1430	99.7088	1,926.00
03/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2514	2	2514	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2311	2	2311	2	0.00
03/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2724	2	2724	2	0.00
03/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	439	1	439	1	0.00
03/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	581	1	581	1	0.00
03/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	506	1	506	1	0.00
03/12/2010	R204 On 05-May-11			Bond Future	8.24	101.1683	8.2430	101.1683	0.00
03/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2866	3	2866	3	0.00
03/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	3036	3	3036	3	0.00
03/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2700	2	2700	2	0.00
03/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1564	2	1564	2	0.00
03/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1357	2	1357	2	0.00
03/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1458	2	1458	2	0.00
03/12/2010	R204 On 04-August-11			Bond Future	8.35	98.6091	8.3540	98.6091	0.00
03/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1714	2	1714	2	0.00
03/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1826	2	1826	2	0.00
03/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1606	1	1606	1	0.00
03/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3799	4	3799	4	0.00
03/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3471	4	3471	4	0.00
03/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3633	4	3633	4	0.00
03/12/2010	R206 On 03-February-11			Bond Future	6.78	102.2443	6.7760	102.2443	0.00
03/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3187	3	3187	3	0.00
03/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3313	3	3313	3	0.00
03/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3061	3	3061	3	0.00
03/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	5	0	5	0	0.00
03/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
03/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
03/12/2010	R206 On 05-May-11			Bond Future	6.87	103.7366	6.8720	103.7366	0.00
03/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1786	2	1786	2	0.00
03/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1694	2	1694	2	0.00
03/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1880	2	1880	2	0.00
03/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	244	0	244	0	0.00
03/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	298	0	298	0	0.00
03/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	270	0	270	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
03/12/2010	R206 On 04-August-11			Bond Future	7.00	101.4821	6.9960	101.4821	0.00
03/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	916	1	916	1	0.00
03/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	859	1	859	1	0.00
03/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	973	1	973	1	0.00
03/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	853	1	853	1	0.00
03/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	961	1	961	1	0.00
03/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	907	1	907	1	0.00
03/12/2010	R207 On 03-February-11			Bond Future	8.18	94.0526	8.1830	94.0526	1,400.00
03/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3631	3	3631	3	0.00
03/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3392	3	3392	3	0.00
03/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3875	3	3875	3	0.00
03/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	254	0	254	0	0.00
03/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	345	0	345	0	0.00
03/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	296	0	296	0	0.00
03/12/2010	R207 On 05-May-11			Bond Future	8.28	95.4244	8.2750	95.4244	0.00
03/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2932	3	2932	3	0.00
03/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	3109	3	3109	3	0.00
03/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2759	2	2759	2	0.00
03/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1740	2	1740	2	0.00
03/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1514	2	1514	2	0.00
03/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1624	2	1624	2	0.00
03/12/2010	R207 On 04-August-11			Bond Future	8.38	93.1781	8.3770	93.1781	0.00
03/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2396	2	2396	2	0.00
03/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2535	2	2535	2	0.00
03/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2261	2	2261	2	0.00
03/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3278	4	3278	4	0.00
03/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	2976	3	2976	3	0.00
03/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3124	3	3124	3	0.00
03/12/2010	R208 On 03-February-11			Bond Future	8.26	91.6258	8.2550	91.6258	5,598.00
03/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3462	3	3462	3	0.00
03/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3709	3	3709	3	0.00
03/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3221	3	3221	3	0.00
03/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	461	1	461	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
03/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	344	0	344	0	0.00
03/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	399	1	399	1	0.00
03/12/2010	R208 On 05-May-11			Bond Future	8.34	89.5666	8.3390	89.5666	0.00
03/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2844	3	2844	3	0.00
03/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2670	2	2670	2	0.00
03/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	3023	3	3023	3	0.00
03/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1729	2	1729	2	0.00
03/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1987	2	1987	2	0.00
03/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1855	2	1855	2	0.00
03/12/2010	R208 On 04-August-11			Bond Future	8.43	90.8746	8.4310	90.8746	0.00
03/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2378	2	2378	2	0.00
03/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2521	2	2521	2	0.00
03/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2239	2	2239	2	0.00
03/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3650	4	3650	4	0.00
03/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3318	4	3318	4	0.00
03/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3481	4	3481	4	0.00
03/12/2010	R209 On 03-February-11			Bond Future	8.39	79.2404	8.3930	79.2404	23,301.00
03/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5356	5	5356	5	0.00
03/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	5036	4	5036	4	0.00
03/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5678	5	5678	5	0.00
03/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	382	1	382	1	0.00
03/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	508	1	508	1	0.00
03/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	442	1	442	1	0.00
03/12/2010	R209 On 05-May-11			Bond Future	8.45	77.2516	8.4490	77.2516	0.00
03/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3420	3	3420	3	0.00
03/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3645	3	3645	3	0.00
03/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3202	3	3202	3	0.00
03/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3194	4	3194	4	0.00
03/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2801	3	2801	3	0.00
03/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	2992	3	2992	3	0.00
03/12/2010	R209 On 04-August-11			Bond Future	8.51	78.3800	8.5090	78.3800	0.00
03/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	4011	4	4011	4	0.00
03/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4226	4	4226	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
03/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3801	3	3801	3	0.00
03/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12318	12	12318	12	0.00
03/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	702	1	702	1	0.00
03/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4295	5	4295	5	0.00
03/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3886	4	3886	4	0.00
03/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4086	4	4086	4	0.00
03/12/2010	R211 On 03-February-11			Bond Future	1.83	104.1787	1.8330	104.1787	589.00
03/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3760	4	3760	4	0.00
03/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4036	4	4036	4	0.00
03/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3484	4	3484	4	0.00
03/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R212 On 03-February-11			Bond Future	2.49	102.8841	2.4860	102.8841	1,868.00
03/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4846	5	4846	5	0.00
03/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5304	6	5304	6	0.00
03/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4387	5	4387	5	0.00
03/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11			Bond Future	8.42	88.8253	8.4180	88.8253	0.00
03/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4175	5	4175	5	0.00
03/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3258	4	3258	4	0.00
03/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	3714	4	3714	4	0.00
03/12/2010	R213 On 05-May-11			Bond Future	8.48	86.5817	8.4800	86.5817	0.00
03/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	3774	4	3774	4	0.00
03/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	4687	5	4687	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
03/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4229	5	4229	5	0.00
03/12/2010	R213 On 04-August-11			Bond Future	8.55	87.8407	8.5460	87.8407	0.00
03/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5221	6	5221	6	0.00
03/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4313	5	4313	5	0.00
03/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	4765	5	4765	5	0.00
03/12/2010	TRT1 On 03-February-11			Index Future	340.98	339.3000	340.9780	339.3000	100.00
03/12/2010	TRT1 On 05-May-11			Index Future	345.61	343.9090	345.6100	343.9090	0.00
06/12/2010	AL7T On 03-February-11			Index Future	373.42	373.6270	373.4170	373.6270	30.00
06/12/2010	ALBI On 03-February-11			Index Future	344.06	344.3830	344.0570	344.3830	1,132.00
06/12/2010	ALBI On 05-May-11			Index Future	349.09	349.4150	349.0860	349.4150	2.00
06/12/2010	CRD1 On 03-February-11			Index Future	152.81	152.8360	152.8120	152.8360	2.00
06/12/2010	CRD1 On 05-May-11			Index Future	154.89	154.9120	154.8880	154.9120	0.00
06/12/2010	GOVI On 03-February-11			GOVI	344.92	345.2060	344.9180	345.2060	209.00
06/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	19180	2	19180	2	0.00
06/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	19080	2	19080	2	0.00
06/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	19280	2	19280	2	0.00
06/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 05-May-11			GOVI	349.96	350.2500	349.9600	350.2500	0.00
06/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	9600	1	9600	1	0.00
06/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	9700	1	9700	1	0.00
06/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	9500	1	9500	1	0.00
06/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
06/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2010	IGOV On 03-February-11			Index Future	148.47	148.5830	148.4670	148.5830	0.00
06/12/2010	IGOV On 05-May-11			Index Future	150.64	150.7550	150.6380	150.7550	0.00
06/12/2010	IGOV On 04-August-11			Index Future	152.81	152.9290	152.8100	152.9290	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
06/12/2010	ILBI On 03-February-11			Index Future	402.01	402.3720	402.0140	402.3720	370.00
06/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	7,600.00
06/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.49	94.4800	5.4920	94.4800	5,000.00
06/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.4900	5.4790	94.4900	2,500.00
06/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5000	5.4660	94.5000	5,500.00
06/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5100	5.4750	94.5100	2.00
06/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.49	94.4900	5.4880	94.4900	0.00
06/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.49	94.5000	5.4880	94.5000	4,500.00
06/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.68	94.3000	5.6780	94.3000	13,900.00
06/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.89	94.0800	5.8860	94.0800	5,200.00
06/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.14	93.8100	6.1400	93.8100	0.00
06/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.44	93.5100	6.4400	93.5100	100.00
06/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.72	93.2300	6.7200	93.2300	40,100.00
06/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2010	OTH1 On 03-February-11			Index Future	339.04	339.5690	339.0400	339.5690	3.00
06/12/2010	OTH1 On 05-May-11			Index Future	344.00	344.5320	343.9960	344.5320	0.00
06/12/2010	R157 On 03-February-11			Bond Future	7.41	128.8766	7.4050	128.8766	7,186.00
06/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2344	2	2344	2	0.00
06/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2525	3	2525	3	0.00
06/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2167	2	2167	2	0.00
06/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	235	0	235	0	0.00
06/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	164	0	164	0	0.00
06/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	197	0	197	0	0.00
06/12/2010	R157 On 05-May-11			Bond Future	7.52	123.9474	7.5150	123.9474	705.00
06/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1956	2	1956	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
06/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2086	2	2086	2	0.00
06/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1831	2	1831	2	0.00
06/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1710	2	1710	2	0.00
06/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1153	1	1153	1	0.00
06/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1068	1	1068	1	0.00
06/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	913	1	913	1	0.00
06/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	988	1	988	1	0.00
06/12/2010	R157 On 04-August-11			Bond Future	7.64	125.7536	7.6430	125.7536	0.00
06/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1414	1	1414	1	0.00
06/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1324	1	1324	1	0.00
06/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1507	2	1507	2	0.00
06/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1870	2	1870	2	0.00
06/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2078	2	2078	2	0.00
06/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	1972	2	1972	2	0.00
06/12/2010	R186 On 03-February-11			Bond Future	8.40	119.9211	8.4030	119.9211	23,674.00
06/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6108	6	6108	6	0.00
06/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6499	7	6499	7	0.00
06/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5724	6	5724	6	0.00
06/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	275	0	275	0	3,000.00
06/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	529	1	529	1	0.00
06/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6946	7	6946	7	0.00
06/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	391	0	391	0	0.00
06/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	455	0	455	0	0.00
06/12/2010	R186 On 05-May-11			Bond Future	8.48	121.6753	8.4800	121.6753	0.00
06/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5030	5	5030	5	0.00
06/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5324	6	5324	6	0.00
06/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4743	5	4743	5	0.00
06/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1636	2	1636	2	5,500.00
06/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2651	3	2651	3	0.00
06/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6398	6	6398	6	0.00
06/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2299	2	2299	2	0.00
06/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2470	2	2470	2	0.00
06/12/2010	R186 On 04-August-11			Bond Future	8.56	118.1552	8.5620	118.1552	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
06/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3219	3	3219	3	0.00
06/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3425	4	3425	4	0.00
06/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3021	3	3021	3	0.00
06/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6518	6	6518	6	0.00
06/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5941	6	5941	6	0.00
06/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6224	6	6224	6	0.00
06/12/2010	R201 On 03-February-11			Bond Future	7.13	106.5908	7.1340	106.5908	489.00
06/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2953	3	2953	3	0.00
06/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2794	3	2794	3	0.00
06/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3113	3	3113	3	0.00
06/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	21	0	21	0	0.00
06/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	34	0	34	0	0.00
06/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	27	0	27	0	0.00
06/12/2010	R201 On 05-May-11			Bond Future	7.24	108.1480	7.2350	108.1480	0.00
06/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2067	2	2067	2	0.00
06/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1950	2	1950	2	0.00
06/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2187	2	2187	2	0.00
06/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	385	0	385	0	0.00
06/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	464	0	464	0	0.00
06/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	422	0	422	0	0.00
06/12/2010	R201 On 04-August-11			Bond Future	7.36	105.3156	7.3580	105.3156	0.00
06/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1081	1	1081	1	0.00
06/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1010	1	1010	1	0.00
06/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1156	1	1156	1	0.00
06/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1331	1	1331	1	0.00
06/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1487	1	1487	1	0.00
06/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1406	1	1406	1	0.00
06/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5722	0.4180	166.5722	3,240.00
06/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59406	59	59406	59	0.00
06/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60253	60	60253	60	0.00
06/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58550	59	58550	59	0.00
06/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 03-February-11	3.10	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
06/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 05-May-11			Bond Future	0.34	168.9912	0.3400	168.9912	6,500.00
06/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42332	42	42332	42	0.00
06/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41293	41	41293	41	0.00
06/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43360	43	43360	43	0.00
06/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R203 On 03-February-11			Bond Future	8.03	104.5262	8.0250	104.5262	1,407.00
06/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2671	3	2671	3	0.00
06/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2875	3	2875	3	0.00
06/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	1009	1	1009	1	1,000.00
06/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2473	3	2473	3	0.00
06/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	341	0	341	0	0.00
06/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1136	1	1136	1	0.00
06/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	250	0	250	0	0.00
06/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	292	0	292	0	0.00
06/12/2010	R203 On 05-May-11			Bond Future	8.13	101.8878	8.1320	101.8878	0.00
06/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	2092	2	2092	2	0.00
06/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2232	2	2232	2	0.00
06/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1956	2	1956	2	0.00
06/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1623	2	1623	2	0.00
06/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1413	1	1413	1	0.00
06/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1516	2	1516	2	0.00
06/12/2010	R203 On 04-August-11			Bond Future	8.25	103.3756	8.2510	103.3756	0.00
06/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1650	2	1650	2	0.00
06/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1757	2	1757	2	0.00
06/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1548	2	1548	2	0.00
06/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2981	3	2981	3	0.00
06/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2711	3	2711	3	0.00
06/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2843	3	2843	3	0.00
06/12/2010	R204 On 03-February-11			Bond Future	8.16	100.2425	8.1580	100.2425	1,926.00
06/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2425	3	2425	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2634	3	2634	3	0.00
06/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2224	2	2224	2	0.00
06/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	580	1	580	1	0.00
06/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	434	0	434	0	0.00
06/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	502	1	502	1	0.00
06/12/2010	R204 On 05-May-11			Bond Future	8.26	101.7081	8.2580	101.7081	0.00
06/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2795	3	2795	3	0.00
06/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2631	3	2631	3	0.00
06/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2964	3	2964	3	0.00
06/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1368	1	1368	1	0.00
06/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1578	2	1578	2	0.00
06/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1470	1	1470	1	0.00
06/12/2010	R204 On 04-August-11			Bond Future	8.37	99.1587	8.3700	99.1587	0.00
06/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1665	2	1665	2	0.00
06/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1559	2	1559	2	0.00
06/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1776	2	1776	2	0.00
06/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3506	3	3506	3	0.00
06/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3838	4	3838	4	0.00
06/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3669	4	3669	4	0.00
06/12/2010	R206 On 03-February-11			Bond Future	6.79	102.3874	6.7910	102.3874	0.00
06/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3147	3	3147	3	0.00
06/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3020	3	3020	3	0.00
06/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3273	3	3273	3	0.00
06/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
06/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
06/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
06/12/2010	R206 On 05-May-11			Bond Future	6.89	103.8827	6.8880	103.8827	0.00
06/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1750	2	1750	2	0.00
06/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1844	2	1844	2	0.00
06/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1658	2	1658	2	0.00
06/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	301	0	301	0	0.00
06/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	247	0	247	0	0.00
06/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	273	0	273	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
06/12/2010	R206 On 04-August-11			Bond Future	7.01	101.6304	7.0140	101.6304	0.00
06/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	890	1	890	1	0.00
06/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	947	1	947	1	0.00
06/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	834	1	834	1	0.00
06/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	976	1	976	1	0.00
06/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	867	1	867	1	0.00
06/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	921	1	921	1	0.00
06/12/2010	R207 On 03-February-11			Bond Future	8.20	94.6400	8.2020	94.6400	1,400.00
06/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3514	4	3514	4	0.00
06/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3758	4	3758	4	0.00
06/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3276	3	3276	3	0.00
06/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	344	0	344	0	0.00
06/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	251	0	251	0	0.00
06/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	294	0	294	0	0.00
06/12/2010	R207 On 05-May-11			Bond Future	8.30	96.0259	8.2960	96.0259	0.00
06/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2836	3	2836	3	0.00
06/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2667	3	2667	3	0.00
06/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	3011	3	3011	3	0.00
06/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1539	2	1539	2	0.00
06/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1771	2	1771	2	0.00
06/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1651	2	1651	2	0.00
06/12/2010	R207 On 04-August-11			Bond Future	8.40	93.7860	8.3990	93.7860	0.00
06/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2321	2	2321	2	0.00
06/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2188	2	2188	2	0.00
06/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2457	3	2457	3	0.00
06/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3023	3	3023	3	0.00
06/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3330	3	3330	3	0.00
06/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3174	3	3174	3	0.00
06/12/2010	R208 On 03-February-11			Bond Future	8.27	92.2117	8.2690	92.2117	5,598.00
06/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3366	3	3366	3	0.00
06/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3125	3	3125	3	0.00
06/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3613	4	3613	4	0.00
06/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	337	0	337	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
06/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	454	0	454	0	0.00
06/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	392	0	392	0	0.00
06/12/2010	R208 On 05-May-11			Bond Future	8.35	90.1642	8.3540	90.1642	0.00
06/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2768	3	2768	3	0.00
06/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2946	3	2946	3	0.00
06/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2595	3	2595	3	0.00
06/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2004	2	2004	2	0.00
06/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1745	2	1745	2	0.00
06/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1872	2	1872	2	0.00
06/12/2010	R208 On 04-August-11			Bond Future	8.45	91.4766	8.4470	91.4766	0.00
06/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2316	2	2316	2	0.00
06/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2458	3	2458	3	0.00
06/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2180	2	2180	2	0.00
06/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3687	4	3687	4	0.00
06/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3351	3	3351	3	0.00
06/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3516	3	3516	3	0.00
06/12/2010	R209 On 03-February-11			Bond Future	8.42	79.9349	8.4230	79.9349	23,301.00
06/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5110	5	5110	5	0.00
06/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5430	6	5430	6	0.00
06/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4793	5	4793	5	0.00
06/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	520	1	520	1	0.00
06/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	389	0	389	0	0.00
06/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	451	0	451	0	0.00
06/12/2010	R209 On 05-May-11			Bond Future	8.48	77.9632	8.4800	77.9632	0.00
06/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3249	3	3249	3	0.00
06/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3469	4	3469	4	0.00
06/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3037	3	3037	3	0.00
06/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3289	3	3289	3	0.00
06/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2885	3	2885	3	0.00
06/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3082	3	3082	3	0.00
06/12/2010	R209 On 04-August-11			Bond Future	8.54	79.0994	8.5410	79.0994	0.00
06/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3849	4	3849	4	0.00
06/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4059	4	4059	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
06/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3643	4	3643	4	0.00
06/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12071	12	12071	12	0.00
06/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	721	1	721	1	0.00
06/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4403	4	4403	4	0.00
06/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3984	4	3984	4	0.00
06/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4190	4	4190	4	0.00
06/12/2010	R211 On 03-February-11			Bond Future	1.82	103.8153	1.8240	103.8153	589.00
06/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3812	4	3812	4	0.00
06/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4088	4	4088	4	0.00
06/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3536	3	3536	3	0.00
06/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R212 On 03-February-11			Bond Future	2.49	102.5832	2.4870	102.5832	1,868.00
06/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4837	5	4837	5	0.00
06/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5294	5	5294	5	0.00
06/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4377	4	4377	4	0.00
06/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11			Bond Future	8.46	89.4844	8.4630	89.4844	0.00
06/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3644	3	3644	3	0.00
06/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4561	4	4561	4	0.00
06/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4101	4	4101	4	0.00
06/12/2010	R213 On 05-May-11			Bond Future	8.53	87.2491	8.5260	87.2491	0.00
06/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5076	5	5076	5	0.00
06/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4163	4	4163	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
06/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4618	4	4618	4	0.00
06/12/2010	R213 On 04-August-11			Bond Future	8.59	88.5238	8.5940	88.5238	0.00
06/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4714	4	4714	4	0.00
06/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5622	5	5622	5	0.00
06/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5166	5	5166	5	0.00
06/12/2010	TRT1 On 03-February-11			Index Future	340.60	340.9780	340.6040	340.9780	100.00
06/12/2010	TRT1 On 05-May-11			Index Future	345.23	345.6100	345.2320	345.6100	0.00