



# Derivatives Monthly Statistics Report

For November 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2009	AL13 On 05-November-09			Index Future	249.40	249.5220	249.3990	249.5220	10.00
02/11/2009	AL7T On 04-February-10			Index Future	322.70	323.9200	322.7030	323.9200	24.00
02/11/2009	ALBI On 05-November-09			Index Future	294.48	295.3940	294.4770	295.3940	529.00
02/11/2009	ALBI On 04-February-10			Index Future	299.70	300.6340	299.6990	300.6340	422.00
02/11/2009	ALBI On 06-May-10			Index Future	305.16	306.1850	305.1640	306.1850	0.00
02/11/2009	ALBI On 05-August-10			Index Future	310.75	311.7850	310.7460	311.7850	0.00
02/11/2009	CRD1 On 05-November-09			Index Future	127.94	128.1030	127.9430	128.1030	2.00
02/11/2009	CRD1 On 04-February-10			Index Future	130.21	130.3750	130.2120	130.3750	0.00
02/11/2009	CRD1 On 06-May-10			Index Future	132.61	132.7720	132.6060	132.7720	0.00
02/11/2009	GOVI On 05-November-09			GOVI	296.18	297.0960	296.1810	297.0960	691.00
02/11/2009	GOVI On 04-February-10			GOVI	301.43	302.3665	301.4340	302.3665	0.00
02/11/2009	GOVI On 06-May-10			GOVI	306.98	307.9255	306.9750	307.9255	0.00
02/11/2009	GOVI On 05-August-10			GOVI	309.05	309.0460	309.0460	309.0460	0.00
02/11/2009	ILBI On 05-November-09			Index Future	360.37	360.7850	360.3650	360.7850	3.00
02/11/2009	ILBI On 04-February-10			Index Future	366.88	367.3140	366.8820	367.3140	421.00
02/11/2009	J153 On 31-August-10			Interest Rate Swap	6.96	0.0128	6.9603	0.0128	0.00
02/11/2009	J157 On 15-September-15			Interest Rate Swap	8.95	0.0140	8.9500	0.0140	0.00
02/11/2009	J186 On 21-December-26			Interest Rate Swap	8.75	0.1127	8.7460	0.1127	0.00
02/11/2009	J201 On 22-December-14			Interest Rate Swap	8.78	0.0568	8.7790	0.0568	0.00
02/11/2009	J203 On 15-September-17			Interest Rate Swap	9.08	0.0900	9.0760	0.0900	0.00
02/11/2009	J204 On 21-December-18			Interest Rate Swap	9.04	0.1004	9.0400	0.1004	0.00
02/11/2009	J207 On 15-January-20			Interest Rate Swap	9.06	0.0732	9.0630	0.0732	0.00
02/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	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
02/11/2009	JFRA On 05-November-09			Jibar Tradeable Future	7.34	0.0180	7.3420	0.0180	0.00
02/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	7.15	0.0175	7.1520	0.0175	0.00
02/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.31	0.0179	7.3100	0.0179	0.00
02/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.60	0.0186	7.6010	0.0186	0.00
02/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.94	0.0194	7.9360	0.0194	0.00
02/11/2009	JN02 On 05-November-09			JNOTE	7.89	0.1447	7.8870	0.1447	0.00
02/11/2009	JN02 On 04-February-10			JNOTE	8.11	0.1486	8.1140	0.1486	0.00
02/11/2009	JN05 On 05-November-09			JNOTE	8.81	0.3568	8.8050	0.3568	0.00
02/11/2009	JN05 On 04-February-10			JNOTE	8.93	0.3606	8.9340	0.3606	0.00
02/11/2009	JN10 On 05-November-09			JNOTE	9.04	0.5955	9.0390	0.5955	0.00
02/11/2009	JN10 On 04-February-10			JNOTE	9.10	0.5969	9.1000	0.5969	0.00
02/11/2009	JROD On 30-November-09			Rodi	6.84	0.0024	6.8360	0.0024	0.00
02/11/2009	JROD On 31-December-09			Rodi	7.05	0.0019	7.0480	0.0019	0.00
02/11/2009	JROD On 29-January-10			Rodi	7.50	0.0000	7.5000	0.0000	0.00
02/11/2009	JROD On 26-February-10			Rodi	7.50	0.0000	7.5000	0.0000	0.00
02/11/2009	JROD On 31-March-10			Rodi	7.50	0.0000	7.5000	0.0000	0.00
02/11/2009	OTH1 On 05-November-09			Index Future	285.10	286.0250	285.0960	286.0250	3.00
02/11/2009	OTH1 On 04-February-10			Index Future	290.15	291.0990	290.1520	291.0990	0.00
02/11/2009	OTH1 On 06-May-10			Index Future	295.49	296.4510	295.4860	296.4510	0.00
02/11/2009	R153 On 05-November-09			Bond Future	7.44	106.7907	7.4390	106.7907	0.00
02/11/2009	R153 On 05-November-09	6.50	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R153 On 05-November-09	6.50	Put	Bond Future	753	746	753	746	0.00
02/11/2009	R155 On 05-November-09			Bond Future	7.57	111.6190	7.5730	111.6190	0.00
02/11/2009	R155 On 05-November-09	7.75	Call	Bond Future	312	418	312	418	0.00
02/11/2009	R155 On 05-November-09	7.75	Put	Bond Future	1	2	1	2	0.00
02/11/2009	R155 On 04-February-10			Bond Future	7.62	113.6410	7.6170	113.6410	31.00
02/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1064	1126	1064	1126	0.00
02/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1241	1213	1241	1213	0.00
02/11/2009	R157 On 05-November-09			Bond Future	8.48	125.1523	8.4760	125.1523	6,834.00
02/11/2009	R157 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R157 On 05-November-09	7.50	Put	Bond Future	5195	4889	5195	4889	0.00
02/11/2009	R157 On 04-February-10			Bond Future	8.57	127.3094	8.5730	127.3094	5,291.00
02/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	208	261	208	261	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
02/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	4378	4119	4378	4119	0.00
02/11/2009	R157 On 06-May-10			Bond Future	8.65	122.7957	8.6490	122.7957	0.00
02/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1498	1660	1498	1660	0.00
02/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	2208	2051	2208	2051	0.00
02/11/2009	R157 On 05-August-10			Bond Future	8.70	125.2067	8.6960	125.2067	0.00
02/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2433	2619	2433	2619	0.00
02/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	2189	2052	2189	2052	0.00
02/11/2009	R186 On 05-November-09			Bond Future	9.06	116.9874	9.0630	116.9874	7,621.00
02/11/2009	R186 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	240.00
02/11/2009	R186 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	5,000.00
02/11/2009	R186 On 05-November-09	8.75	Call	Bond Future	2	56	2	56	0.00
02/11/2009	R186 On 05-November-09	9.00	Call	Bond Future	235	654	235	654	0.00
02/11/2009	R186 On 05-November-09	9.00	Put	Bond Future	831	692	831	692	5,000.00
02/11/2009	R186 On 05-November-09	8.75	Put	Bond Future	3007	2504	3007	2504	240.00
02/11/2009	R186 On 05-November-09	7.50	Put	Bond Future	16280	15723	16280	15723	0.00
02/11/2009	R186 On 05-November-09	7.75	Put	Bond Future	13451	12893	13451	12893	0.00
02/11/2009	R186 On 04-February-10			Bond Future	9.12	113.7648	9.1200	113.7648	10,112.00
02/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	361	455	361	455	0.00
02/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8891	8407	8891	8407	0.00
02/11/2009	R186 On 06-May-10			Bond Future	9.17	115.8775	9.1680	115.8775	0.00
02/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3145	3445	3145	3445	0.00
02/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4699	4420	4699	4420	0.00
02/11/2009	R186 On 05-August-10			Bond Future	9.20	112.8986	9.2020	112.8986	0.00
02/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4967	5315	4967	5315	0.00
02/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4534	4291	4534	4291	0.00
02/11/2009	R201 On 05-November-09			Bond Future	8.54	104.4969	8.5350	104.4969	2.00
02/11/2009	R201 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R201 On 05-November-09	7.50	Put	Bond Future	4354	4112	4354	4112	0.00
02/11/2009	R201 On 04-February-10			Bond Future	8.62	101.9307	8.6220	101.9307	486.00
02/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	54	72	54	72	0.00
02/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4572	4343	4572	4343	0.00
02/11/2009	R201 On 06-May-10			Bond Future	8.70	103.8333	8.6950	103.8333	0.00
02/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1139	1263	1139	1263	0.00

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02/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1871	1741	1871	1741	0.00
02/11/2009	R201 On 05-August-10			Bond Future	8.74	101.4932	8.7400	101.4932	0.00
02/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2335	2498	2335	2498	0.00
02/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1413	1319	1413	1319	0.00
02/11/2009	R203 On 05-November-09			Bond Future	9.02	97.3384	9.0150	97.3384	1,570.00
02/11/2009	R203 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R203 On 05-November-09	7.50	Put	Bond Future	8628	8309	8628	8309	0.00
02/11/2009	R203 On 04-February-10			Bond Future	9.10	99.0626	9.1020	99.0626	0.00
02/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	185	234	185	234	0.00
02/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	5064	4787	5064	4787	0.00
02/11/2009	R203 On 06-May-10			Bond Future	9.17	96.7403	9.1720	96.7403	0.00
02/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1719	1889	1719	1889	0.00
02/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2602	2439	2602	2439	0.00
02/11/2009	R203 On 05-August-10			Bond Future	9.22	98.6836	9.2230	98.6836	0.00
02/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2760	2957	2760	2957	0.00
02/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2626	2480	2626	2480	0.00
02/11/2009	R204 On 05-November-09			Bond Future	9.02	97.1653	9.0240	97.1653	2,477.00
02/11/2009	R204 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R204 On 05-November-09	7.50	Put	Bond Future	9531	9184	9531	9184	0.00
02/11/2009	R204 On 04-February-10			Bond Future	9.10	94.8489	9.0990	94.8489	1,562.00
02/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	217	273	217	273	0.00
02/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5565	5264	5565	5264	0.00
02/11/2009	R204 On 06-May-10			Bond Future	9.16	96.6178	9.1640	96.6178	0.00
02/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1901	2088	1901	2088	0.00
02/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2826	2648	2826	2648	0.00
02/11/2009	R204 On 05-August-10			Bond Future	9.21	94.5102	9.2110	94.5102	0.00
02/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3099	3313	3099	3313	0.00
02/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2885	2731	2885	2731	0.00
02/11/2009	R206 On 05-November-09			Bond Future	8.60	98.8049	8.5960	98.8049	1,121.00
02/11/2009	R206 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R206 On 05-November-09	7.50	Put	Bond Future	3783	3584	3783	3584	0.00
02/11/2009	R206 On 04-February-10			Bond Future	8.70	96.7890	8.7000	96.7890	2.00
02/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	88	111	88	111	0.00

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02/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	4013	3832	4013	3832	0.00
02/11/2009	R206 On 06-May-10			Bond Future	8.80	98.5928	8.7960	98.5928	0.00
02/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1386	1502	1386	1502	0.00
02/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1524	1433	1524	1433	0.00
02/11/2009	R206 On 05-August-10			Bond Future	8.86	96.8021	8.8620	96.8021	0.00
02/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1811	1938	1811	1938	0.00
02/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1421	1336	1421	1336	0.00
02/11/2009	R207 On 05-November-09			Bond Future	9.17	90.1635	9.1740	90.1635	600.00
02/11/2009	R207 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R207 On 05-November-09	7.50	Put	Bond Future	10802	10388	10802	10388	0.00
02/11/2009	R207 On 04-February-10			Bond Future	9.25	88.1185	9.2470	88.1185	600.00
02/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	175	229	175	229	0.00
02/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6281	5912	6281	5912	0.00
02/11/2009	R207 On 06-May-10			Bond Future	9.31	89.7628	9.3130	89.7628	0.00
02/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2238	2475	2238	2475	0.00
02/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2601	2406	2601	2406	0.00
02/11/2009	R207 On 05-August-10			Bond Future	9.36	87.9204	9.3630	87.9204	0.00
02/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3480	3747	3480	3747	0.00
02/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2712	2538	2712	2538	0.00
02/11/2009	R208 On 05-November-09			Bond Future	9.18	84.2040	9.1840	84.2040	120.00
02/11/2009	R208 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R208 On 05-November-09	7.75	Put	Bond Future	9497	9070	9497	9070	0.00
02/11/2009	R208 On 04-February-10			Bond Future	9.25	85.6975	9.2530	85.6975	5,004.00
02/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	362	455	362	455	0.00
02/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	5094	4750	5094	4750	0.00
02/11/2009	R208 On 06-May-10			Bond Future	9.31	83.8915	9.3110	83.8915	0.00
02/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2315	2559	2315	2559	0.00
02/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2680	2481	2680	2481	0.00
02/11/2009	R208 On 05-August-10			Bond Future	9.36	85.5806	9.3550	85.5806	0.00
02/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3651	3930	3651	3930	0.00
02/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2805	2626	2805	2626	0.00
02/11/2009	R209 On 05-November-09			Bond Future	8.74	75.5651	8.7420	75.5651	3,023.00
02/11/2009	R209 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00

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02/11/2009	R209 On 05-November-09	9.00	Call	Bond Future	2047	2465	2047	2465	0.00
02/11/2009	R209 On 05-November-09	9.75	Call	Bond Future	7462	7860	7462	7860	0.00
02/11/2009	R209 On 05-November-09	7.00	Call	Bond Future	0	0	0	0	5,000.00
02/11/2009	R209 On 05-November-09	7.25	Call	Bond Future	0	0	0	0	0.00
02/11/2009	R209 On 05-November-09	7.25	Put	Bond Future	13840	13442	13840	13442	0.00
02/11/2009	R209 On 05-November-09	7.00	Put	Bond Future	16557	16159	16557	16159	0.00
02/11/2009	R209 On 05-November-09	9.75	Put	Bond Future	0	0	0	0	2,970.00
02/11/2009	R209 On 05-November-09	9.00	Put	Bond Future	10	31	10	31	0.00
02/11/2009	R209 On 05-November-09	7.50	Put	Bond Future	11248	10851	11248	10851	0.00
02/11/2009	R209 On 04-February-10			Bond Future	8.78	76.9058	8.7790	76.9058	1,800.00
02/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	68	90	68	90	2,500.00
02/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9016	9413	9016	9413	0.00
02/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	199	185	199	185	0.00
02/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11594	11205	11594	11205	0.00
02/11/2009	R209 On 06-May-10			Bond Future	8.81	75.1892	8.8070	75.1892	0.00
02/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2083	2278	2083	2278	0.00
02/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4597	4375	4597	4375	0.00
02/11/2009	R209 On 05-August-10			Bond Future	8.82	76.6980	8.8240	76.6980	0.00
02/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3773	4011	3773	4011	0.00
02/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4363	4179	4363	4179	0.00
02/11/2009	TRT1 On 05-November-09			Index Future	292.48	293.3840	292.4840	293.3840	100.00
02/11/2009	TRT1 On 04-February-10			Index Future	297.67	298.5880	297.6700	298.5880	0.00
02/11/2009	TRT1 On 06-May-10			Index Future	303.14	304.0780	303.1420	304.0780	0.00
03/11/2009	AL13 On 05-November-09			Index Future	249.41	249.3990	249.4060	249.3990	10.00
03/11/2009	AL7T On 04-February-10			Index Future	322.77	322.7030	322.7660	322.7030	24.00
03/11/2009	ALBI On 05-November-09			Index Future	294.55	294.4770	294.5470	294.4770	148.00
03/11/2009	ALBI On 04-February-10			Index Future	299.77	299.6990	299.7690	299.6990	434.00
03/11/2009	ALBI On 06-May-10			Index Future	305.07	305.1640	305.0660	305.1640	0.00
03/11/2009	ALBI On 05-August-10			Index Future	310.50	310.7460	310.4970	310.7460	0.00
03/11/2009	CRD1 On 05-November-09			Index Future	127.97	127.9430	127.9670	127.9430	2.00
03/11/2009	CRD1 On 04-February-10			Index Future	130.24	130.2120	130.2350	130.2120	0.00
03/11/2009	CRD1 On 06-May-10			Index Future	132.63	132.6060	132.6290	132.6060	0.00
03/11/2009	GOVI On 05-November-09			GOVI	296.24	296.1810	296.2410	296.1810	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2009	GOVI On 04-February-10			GOVI	301.49	301.4340	301.4930	301.4340	0.00
03/11/2009	GOVI On 06-May-10			GOVI	307.03	306.9750	307.0345	306.9750	0.00
03/11/2009	GOVI On 05-August-10			GOVI	312.68	309.0460	312.6760	309.0460	0.00
03/11/2009	ILBI On 05-November-09			Index Future	360.36	360.3650	360.3550	360.3650	3.00
03/11/2009	ILBI On 04-February-10			Index Future	366.87	366.8820	366.8710	366.8820	421.00
03/11/2009	J153 On 31-August-10			Interest Rate Swap	6.96	0.0130	6.9559	0.0130	0.00
03/11/2009	J157 On 15-September-15			Interest Rate Swap	8.76	0.0140	8.7550	0.0140	0.00
03/11/2009	J186 On 21-December-26			Interest Rate Swap	8.54	0.1128	8.5440	0.1128	0.00
03/11/2009	J201 On 22-December-14			Interest Rate Swap	8.61	0.0569	8.6050	0.0569	0.00
03/11/2009	J203 On 15-September-17			Interest Rate Swap	8.88	0.0901	8.8830	0.0901	0.00
03/11/2009	J204 On 21-December-18			Interest Rate Swap	8.85	0.1005	8.8540	0.1005	0.00
03/11/2009	J207 On 15-January-20			Interest Rate Swap	8.88	0.0733	8.8770	0.0733	0.00
03/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
03/11/2009	JFRA On 05-November-09			Jibar Tradeable Future	7.21	0.0180	7.2120	0.0180	0.00
03/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.99	0.0175	6.9900	0.0175	0.00
03/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.11	0.0179	7.1140	0.0179	0.00
03/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.39	0.0186	7.3870	0.0186	0.00
03/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.70	0.0194	7.7010	0.0194	0.00
03/11/2009	JN02 On 05-November-09			JNOTE	7.70	0.1447	7.6960	0.1447	0.00
03/11/2009	JN02 On 04-February-10			JNOTE	7.91	0.1486	7.9130	0.1486	0.00
03/11/2009	JN05 On 05-November-09			JNOTE	8.61	0.3569	8.6140	0.3569	0.00
03/11/2009	JN05 On 04-February-10			JNOTE	8.73	0.3606	8.7340	0.3606	0.00
03/11/2009	JN10 On 05-November-09			JNOTE	8.84	0.5955	8.8440	0.5955	0.00
03/11/2009	JN10 On 04-February-10			JNOTE	8.90	0.5968	8.9010	0.5968	0.00
03/11/2009	JROD On 30-November-09			Rodi	6.78	0.0027	6.7770	0.0027	0.00
03/11/2009	JROD On 31-December-09			Rodi	6.94	0.0022	6.9430	0.0022	0.00
03/11/2009	JROD On 29-January-10			Rodi	7.16	0.0011	7.1600	0.0011	0.00
03/11/2009	JROD On 26-February-10			Rodi	7.09	0.0022	7.0850	0.0022	0.00
03/11/2009	JROD On 31-March-10			Rodi	7.31	0.0023	7.3080	0.0023	0.00
03/11/2009	OTH1 On 05-November-09			Index Future	285.22	285.0960	285.2180	285.0960	3.00
03/11/2009	OTH1 On 04-February-10			Index Future	290.27	290.1520	290.2740	290.1520	0.00
03/11/2009	OTH1 On 06-May-10			Index Future	295.61	295.4860	295.6090	295.4860	0.00
03/11/2009	R153 On 05-November-09			Bond Future	7.43	106.7843	7.4320	106.7843	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
03/11/2009	R153 On 05-November-09	6.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R153 On 05-November-09	6.50	Put	Bond Future	747	753	747	753	0.00
03/11/2009	R155 On 05-November-09			Bond Future	7.56	111.5134	7.5550	111.5134	0.00
03/11/2009	R155 On 05-November-09	7.75	Call	Bond Future	343	312	343	312	0.00
03/11/2009	R155 On 05-November-09	7.75	Put	Bond Future	0	1	0	1	0.00
03/11/2009	R155 On 04-February-10			Bond Future	7.61	113.5500	7.6100	113.5500	31.00
03/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1063	1064	1063	1064	0.00
03/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1230	1241	1230	1241	0.00
03/11/2009	R157 On 05-November-09			Bond Future	8.48	124.8461	8.4750	124.8461	5,127.00
03/11/2009	R157 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R157 On 05-November-09	7.50	Put	Bond Future	5190	5195	5190	5195	0.00
03/11/2009	R157 On 04-February-10			Bond Future	8.57	126.9966	8.5720	126.9966	5,291.00
03/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	205	208	205	208	0.00
03/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	4370	4378	4370	4378	0.00
03/11/2009	R157 On 06-May-10			Bond Future	8.65	122.4773	8.6480	122.4773	0.00
03/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1496	1498	1496	1498	0.00
03/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	2201	2208	2201	2208	0.00
03/11/2009	R157 On 05-August-10			Bond Future	8.70	124.8840	8.6950	124.8840	0.00
03/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2431	2433	2431	2433	0.00
03/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	2182	2189	2182	2189	0.00
03/11/2009	R186 On 05-November-09			Bond Future	9.06	116.4300	9.0630	116.4300	6,505.00
03/11/2009	R186 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	240.00
03/11/2009	R186 On 05-November-09	8.75	Call	Bond Future	0	2	0	2	0.00
03/11/2009	R186 On 05-November-09	9.00	Call	Bond Future	161	235	161	235	0.00
03/11/2009	R186 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	5,000.00
03/11/2009	R186 On 05-November-09	7.50	Put	Bond Future	16280	16280	16280	16280	0.00
03/11/2009	R186 On 05-November-09	9.00	Put	Bond Future	756	831	756	831	5,000.00
03/11/2009	R186 On 05-November-09	8.75	Put	Bond Future	3005	3007	3005	3007	240.00
03/11/2009	R186 On 05-November-09	7.75	Put	Bond Future	13451	13451	13451	13451	0.00
03/11/2009	R186 On 04-February-10			Bond Future	9.12	113.1873	9.1190	113.1873	10,112.00
03/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	355	361	355	361	0.00
03/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8876	8891	8876	8891	0.00
03/11/2009	R186 On 06-May-10			Bond Future	9.17	115.2984	9.1670	115.2984	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
03/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3139	3145	3139	3145	0.00
03/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4684	4699	4684	4699	0.00
03/11/2009	R186 On 05-August-10			Bond Future	9.20	112.3080	9.2020	112.3080	0.00
03/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4959	4967	4959	4967	0.00
03/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4526	4534	4526	4534	0.00
03/11/2009	R201 On 05-November-09			Bond Future	8.53	104.2547	8.5340	104.2547	2.00
03/11/2009	R201 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R201 On 05-November-09	7.50	Put	Bond Future	4350	4354	4350	4354	0.00
03/11/2009	R201 On 04-February-10			Bond Future	8.62	101.6834	8.6210	101.6834	486.00
03/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	52	54	52	54	0.00
03/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4567	4572	4567	4572	0.00
03/11/2009	R201 On 06-May-10			Bond Future	8.69	103.5785	8.6940	103.5785	0.00
03/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1136	1139	1136	1139	0.00
03/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1865	1871	1865	1871	0.00
03/11/2009	R201 On 05-August-10			Bond Future	8.74	101.2361	8.7390	101.2361	0.00
03/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2333	2335	2333	2335	0.00
03/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1408	1413	1408	1413	0.00
03/11/2009	R203 On 05-November-09			Bond Future	9.00	97.0198	9.0040	97.0198	1,570.00
03/11/2009	R203 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R203 On 05-November-09	7.50	Put	Bond Future	8569	8628	8569	8628	0.00
03/11/2009	R203 On 04-February-10			Bond Future	9.09	98.7370	9.0900	98.7370	0.00
03/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	188	185	188	185	0.00
03/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	5004	5064	5004	5064	0.00
03/11/2009	R203 On 06-May-10			Bond Future	9.16	96.4081	9.1600	96.4081	0.00
03/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1741	1719	1741	1719	0.00
03/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2562	2602	2562	2602	0.00
03/11/2009	R203 On 05-August-10			Bond Future	9.21	98.3405	9.2100	98.3405	0.00
03/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2789	2760	2789	2760	0.00
03/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2591	2626	2591	2626	0.00
03/11/2009	R204 On 05-November-09			Bond Future	9.01	96.8180	9.0140	96.8180	2,457.00
03/11/2009	R204 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R204 On 05-November-09	7.50	Put	Bond Future	9473	9531	9473	9531	0.00
03/11/2009	R204 On 04-February-10			Bond Future	9.09	94.4923	9.0880	94.4923	1,562.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	220	217	220	217	0.00
03/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5505	5565	5505	5565	0.00
03/11/2009	R204 On 06-May-10			Bond Future	9.15	96.2524	9.1520	96.2524	0.00
03/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1925	1901	1925	1901	0.00
03/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2783	2826	2783	2826	0.00
03/11/2009	R204 On 05-August-10			Bond Future	9.20	94.1418	9.1990	94.1418	0.00
03/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3128	3099	3128	3099	0.00
03/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2849	2885	2849	2885	0.00
03/11/2009	R206 On 05-November-09			Bond Future	8.60	98.6057	8.5950	98.6057	1,121.00
03/11/2009	R206 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R206 On 05-November-09	7.50	Put	Bond Future	3780	3783	3780	3783	0.00
03/11/2009	R206 On 04-February-10			Bond Future	8.70	96.5845	8.6990	96.5845	2.00
03/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	86	88	86	88	0.00
03/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	4008	4013	4008	4013	0.00
03/11/2009	R206 On 06-May-10			Bond Future	8.80	98.3847	8.7950	98.3847	0.00
03/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1383	1386	1383	1386	0.00
03/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1519	1524	1519	1524	0.00
03/11/2009	R206 On 05-August-10			Bond Future	8.86	96.5895	8.8610	96.5895	0.00
03/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1809	1811	1809	1811	0.00
03/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1417	1421	1417	1421	0.00
03/11/2009	R207 On 05-November-09			Bond Future	9.17	89.7497	9.1730	89.7497	600.00
03/11/2009	R207 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R207 On 05-November-09	7.50	Put	Bond Future	10796	10802	10796	10802	0.00
03/11/2009	R207 On 04-February-10			Bond Future	9.25	87.6952	9.2460	87.6952	600.00
03/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	172	175	172	175	0.00
03/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6272	6281	6272	6281	0.00
03/11/2009	R207 On 06-May-10			Bond Future	9.31	89.3305	9.3120	89.3305	0.00
03/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2234	2238	2234	2238	0.00
03/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2591	2601	2591	2601	0.00
03/11/2009	R207 On 05-August-10			Bond Future	9.36	87.4792	9.3620	87.4792	0.00
03/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3478	3480	3478	3480	0.00
03/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2704	2712	2704	2712	0.00
03/11/2009	R208 On 05-November-09			Bond Future	9.18	83.7772	9.1830	83.7772	116.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2009	R208 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R208 On 05-November-09	7.75	Put	Bond Future	9491	9497	9491	9497	0.00
03/11/2009	R208 On 04-February-10			Bond Future	9.25	85.2598	9.2520	85.2598	5,004.00
03/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	357	362	357	362	0.00
03/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	5083	5094	5083	5094	0.00
03/11/2009	R208 On 06-May-10			Bond Future	9.31	83.4489	9.3100	83.4489	0.00
03/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2312	2315	2312	2315	0.00
03/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2670	2680	2670	2680	0.00
03/11/2009	R208 On 05-August-10			Bond Future	9.35	85.1212	9.3540	85.1212	0.00
03/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3648	3651	3648	3651	0.00
03/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2797	2805	2797	2805	0.00
03/11/2009	R209 On 05-November-09			Bond Future	8.73	75.1675	8.7320	75.1675	3,023.00
03/11/2009	R209 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R209 On 05-November-09	9.00	Call	Bond Future	2120	2047	2120	2047	0.00
03/11/2009	R209 On 05-November-09	9.75	Call	Bond Future	7543	7462	7543	7462	0.00
03/11/2009	R209 On 05-November-09	7.00	Call	Bond Future	0	0	0	0	5,000.00
03/11/2009	R209 On 05-November-09	7.25	Call	Bond Future	0	0	0	0	0.00
03/11/2009	R209 On 05-November-09	7.25	Put	Bond Future	13759	13840	13759	13840	0.00
03/11/2009	R209 On 05-November-09	7.00	Put	Bond Future	16476	16557	16476	16557	0.00
03/11/2009	R209 On 05-November-09	9.75	Put	Bond Future	0	0	0	0	2,970.00
03/11/2009	R209 On 05-November-09	9.00	Put	Bond Future	2	10	2	10	0.00
03/11/2009	R209 On 05-November-09	7.50	Put	Bond Future	11167	11248	11167	11248	0.00
03/11/2009	R209 On 04-February-10			Bond Future	8.77	76.4952	8.7680	76.4952	1,800.00
03/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	69	68	69	68	2,500.00
03/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9094	9016	9094	9016	0.00
03/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	188	199	188	199	0.00
03/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11506	11594	11506	11594	0.00
03/11/2009	R209 On 06-May-10			Bond Future	8.80	74.7730	8.7960	74.7730	0.00
03/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2110	2083	2110	2083	0.00
03/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4536	4597	4536	4597	0.00
03/11/2009	R209 On 05-August-10			Bond Future	8.81	76.2755	8.8130	76.2755	0.00
03/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3809	3773	3809	3773	0.00
03/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4313	4363	4313	4363	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
03/11/2009	TRT1 On 05-November-09			Index Future	292.55	292.4840	292.5450	292.4840	100.00
03/11/2009	TRT1 On 04-February-10			Index Future	297.73	297.6700	297.7310	297.6700	0.00
03/11/2009	TRT1 On 06-May-10			Index Future	303.20	303.1420	303.2040	303.1420	0.00
04/11/2009	AL13 On 05-November-09			Index Future	249.75	249.4060	249.7470	249.4060	10.00
04/11/2009	AL13 On 04-February-10			Index Future	254.25	0.0000	254.2510	0.0000	0.00
04/11/2009	AL7T On 04-February-10			Index Future	325.03	322.7660	325.0290	322.7660	24.00
04/11/2009	ALBI On 05-November-09			Index Future	296.34	294.5470	296.3350	294.5470	148.00
04/11/2009	ALBI On 04-February-10			Index Future	301.58	299.7690	301.5820	299.7690	438.00
04/11/2009	ALBI On 06-May-10			Index Future	307.00	305.0660	307.0000	305.0660	0.00
04/11/2009	ALBI On 05-August-10			Index Future	312.45	310.4970	312.4450	310.4970	0.00
04/11/2009	CRD1 On 05-November-09			Index Future	128.39	127.9670	128.3900	127.9670	0.00
04/11/2009	CRD1 On 04-February-10			Index Future	130.66	130.2350	130.6630	130.2350	2.00
04/11/2009	CRD1 On 06-May-10			Index Future	133.06	132.6290	133.0640	132.6290	0.00
04/11/2009	GOVI On 05-November-09			GOVI	298.01	296.2410	298.0080	296.2410	691.00
04/11/2009	GOVI On 04-February-10			GOVI	303.29	301.4930	303.2855	301.4930	542.00
04/11/2009	GOVI On 06-May-10			GOVI	308.86	307.0345	308.8585	307.0345	0.00
04/11/2009	GOVI On 05-August-10			GOVI	314.72	312.6760	314.7160	312.6760	0.00
04/11/2009	ILBI On 05-November-09			Index Future	360.32	360.3550	360.3160	360.3550	3.00
04/11/2009	ILBI On 04-February-10			Index Future	366.83	366.8710	366.8310	366.8710	421.00
04/11/2009	J153 On 31-August-10			Interest Rate Swap	6.94	0.0129	6.9408	0.0129	0.00
04/11/2009	J157 On 15-September-15			Interest Rate Swap	8.66	0.0231	8.6630	0.0231	0.00
04/11/2009	J186 On 21-December-26			Interest Rate Swap	8.47	0.0956	8.4650	0.0956	0.00
04/11/2009	J201 On 22-December-14			Interest Rate Swap	8.52	0.0491	8.5160	0.0491	0.00
04/11/2009	J203 On 15-September-17			Interest Rate Swap	8.79	0.0794	8.7900	0.0794	0.00
04/11/2009	J204 On 21-December-18			Interest Rate Swap	8.77	0.0888	8.7670	0.0888	0.00
04/11/2009	J207 On 15-January-20			Interest Rate Swap	8.79	0.0609	8.7920	0.0609	0.00
04/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
04/11/2009	JFRA On 05-November-09			Jibar Tradeable Future	7.21	0.0177	7.2050	0.0177	0.00
04/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9760	0.0171	0.00
04/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.09	0.0174	7.0920	0.0174	0.00
04/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.35	0.0181	7.3470	0.0181	0.00
04/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0188	7.6630	0.0188	0.00
04/11/2009	JN02 On 05-November-09			JNOTE	7.66	0.1415	7.6610	0.1415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2009	JN02 On 04-February-10			JNOTE	7.87	0.1452	7.8650	0.1452	0.00
04/11/2009	JN05 On 05-November-09			JNOTE	8.52	0.3507	8.5190	0.3507	0.00
04/11/2009	JN05 On 04-February-10			JNOTE	8.63	0.3542	8.6330	0.3542	0.00
04/11/2009	JN10 On 05-November-09			JNOTE	8.76	0.5876	8.7560	0.5876	0.00
04/11/2009	JN10 On 04-February-10			JNOTE	8.81	0.5890	8.8100	0.5890	0.00
04/11/2009	JROD On 30-November-09			Rodi	6.77	0.0029	6.7680	0.0029	0.00
04/11/2009	JROD On 31-December-09			Rodi	6.93	0.0025	6.9280	0.0025	0.00
04/11/2009	JROD On 29-January-10			Rodi	7.15	0.0019	7.1490	0.0019	0.00
04/11/2009	JROD On 26-February-10			Rodi	7.08	0.0043	7.0810	0.0043	0.00
04/11/2009	JROD On 31-March-10			Rodi	7.30	0.0032	7.3020	0.0032	0.00
04/11/2009	OTH1 On 05-November-09			Index Future	287.11	285.2180	287.1080	285.2180	0.00
04/11/2009	OTH1 On 04-February-10			Index Future	292.19	290.2740	292.1920	290.2740	3.00
04/11/2009	OTH1 On 06-May-10			Index Future	297.56	295.6090	297.5610	295.6090	0.00
04/11/2009	R153 On 05-November-09			Bond Future	7.41	106.7899	7.4110	106.7899	0.00
04/11/2009	R153 On 05-November-09	6.50	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R153 On 05-November-09	6.50	Put	Bond Future	730	747	730	747	0.00
04/11/2009	R155 On 05-November-09			Bond Future	7.44	111.5451	7.4410	111.5451	0.00
04/11/2009	R155 On 05-November-09	7.75	Call	Bond Future	543	343	543	343	0.00
04/11/2009	R155 On 05-November-09	7.75	Put	Bond Future	0	0	0	0	0.00
04/11/2009	R155 On 04-February-10			Bond Future	7.48	113.5606	7.4760	113.5606	31.00
04/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1157	1063	1157	1063	0.00
04/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1121	1230	1121	1230	0.00
04/11/2009	R157 On 05-November-09			Bond Future	8.36	124.8512	8.3610	124.8512	5,517.00
04/11/2009	R157 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R157 On 05-November-09	7.50	Put	Bond Future	4597	5190	4597	5190	0.00
04/11/2009	R157 On 04-February-10			Bond Future	8.45	127.0015	8.4510	127.0015	6,646.00
04/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	284	205	284	205	0.00
04/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3848	4370	3848	4370	0.00
04/11/2009	R157 On 06-May-10			Bond Future	8.52	122.4820	8.5200	122.4820	0.00
04/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1779	1496	1779	1496	0.00
04/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1874	2201	1874	2201	0.00
04/11/2009	R157 On 05-August-10			Bond Future	8.56	124.8886	8.5600	124.8886	0.00
04/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2764	2431	2764	2431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1900	2182	1900	2182	0.00
04/11/2009	R186 On 05-November-09			Bond Future	8.96	116.4300	8.9610	116.4300	6,505.00
04/11/2009	R186 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	240.00
04/11/2009	R186 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	5,000.00
04/11/2009	R186 On 05-November-09	8.75	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R186 On 05-November-09	9.00	Call	Bond Future	500	161	500	161	0.00
04/11/2009	R186 On 05-November-09	9.00	Put	Bond Future	129	756	129	756	5,000.00
04/11/2009	R186 On 05-November-09	8.75	Put	Bond Future	2039	3005	2039	3005	240.00
04/11/2009	R186 On 05-November-09	7.50	Put	Bond Future	15314	16280	15314	16280	0.00
04/11/2009	R186 On 05-November-09	7.75	Put	Bond Future	12485	13451	12485	13451	0.00
04/11/2009	R186 On 04-February-10			Bond Future	9.01	113.1966	9.0140	113.1966	10,112.00
04/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	473	355	473	355	0.00
04/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8012	8876	8012	8876	0.00
04/11/2009	R186 On 06-May-10			Bond Future	9.06	115.3075	9.0590	115.3075	0.00
04/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3600	3139	3600	3139	0.00
04/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4149	4684	4149	4684	0.00
04/11/2009	R186 On 05-August-10			Bond Future	9.09	112.3080	9.0900	112.3080	0.00
04/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5514	4959	5514	4959	0.00
04/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4060	4526	4060	4526	0.00
04/11/2009	R201 On 05-November-09			Bond Future	8.42	104.2588	8.4210	104.2588	2.00
04/11/2009	R201 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R201 On 05-November-09	7.50	Put	Bond Future	3885	4350	3885	4350	0.00
04/11/2009	R201 On 04-February-10			Bond Future	8.50	101.6873	8.5010	101.6873	486.00
04/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	78	52	78	52	0.00
04/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4121	4567	4121	4567	0.00
04/11/2009	R201 On 06-May-10			Bond Future	8.57	103.5822	8.5660	103.5822	0.00
04/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1350	1136	1350	1136	0.00
04/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1599	1865	1599	1865	0.00
04/11/2009	R201 On 05-August-10			Bond Future	8.60	101.2397	8.6020	101.2397	0.00
04/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2629	2333	2629	2333	0.00
04/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1213	1408	1213	1408	0.00
04/11/2009	R203 On 05-November-09			Bond Future	8.89	97.0791	8.8910	97.0791	0.00
04/11/2009	R203 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2009	R203 On 05-November-09	7.50	Put	Bond Future	7957	8569	7957	8569	0.00
04/11/2009	R203 On 04-February-10			Bond Future	8.97	98.8000	8.9720	98.8000	1,570.00
04/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	260	188	260	188	0.00
04/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4454	5004	4454	5004	0.00
04/11/2009	R203 On 06-May-10			Bond Future	9.04	96.4693	9.0370	96.4693	0.00
04/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2034	1741	2034	1741	0.00
04/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2224	2562	2224	2562	0.00
04/11/2009	R203 On 05-August-10			Bond Future	9.08	98.4050	9.0810	98.4050	0.00
04/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3134	2789	3134	2789	0.00
04/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2293	2591	2293	2591	0.00
04/11/2009	R204 On 05-November-09			Bond Future	8.90	96.8768	8.9010	96.8768	2,181.00
04/11/2009	R204 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R204 On 05-November-09	7.50	Put	Bond Future	8805	9473	8805	9473	0.00
04/11/2009	R204 On 04-February-10			Bond Future	8.97	94.5554	8.9710	94.5554	1,838.00
04/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	301	220	301	220	0.00
04/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4911	5505	4911	5505	0.00
04/11/2009	R204 On 06-May-10			Bond Future	9.03	96.3197	9.0300	96.3197	0.00
04/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2247	1925	2247	1925	0.00
04/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2417	2783	2417	2783	0.00
04/11/2009	R204 On 05-August-10			Bond Future	9.07	94.2077	9.0720	94.2077	0.00
04/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3507	3128	3507	3128	0.00
04/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2527	2849	2527	2849	0.00
04/11/2009	R206 On 05-November-09			Bond Future	8.48	98.6091	8.4810	98.6091	1,121.00
04/11/2009	R206 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R206 On 05-November-09	7.50	Put	Bond Future	3395	3780	3395	3780	0.00
04/11/2009	R206 On 04-February-10			Bond Future	8.58	96.5877	8.5770	96.5877	2.00
04/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	117	86	117	86	0.00
04/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3649	4008	3649	4008	0.00
04/11/2009	R206 On 06-May-10			Bond Future	8.66	98.3877	8.6630	98.3877	0.00
04/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1584	1383	1584	1383	0.00
04/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1321	1519	1321	1519	0.00
04/11/2009	R206 On 05-August-10			Bond Future	8.72	96.5923	8.7190	96.5923	0.00
04/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2035	1809	2035	1809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1239	1417	1239	1417	0.00
04/11/2009	R207 On 05-November-09			Bond Future	9.06	89.7557	9.0610	89.7557	600.00
04/11/2009	R207 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R207 On 05-November-09	7.50	Put	Bond Future	10123	10796	10123	10796	0.00
04/11/2009	R207 On 04-February-10			Bond Future	9.13	87.7011	9.1290	87.7011	600.00
04/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	238	172	238	172	0.00
04/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5649	6272	5649	6272	0.00
04/11/2009	R207 On 06-May-10			Bond Future	9.19	89.3362	9.1910	89.3362	0.00
04/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2586	2234	2586	2234	0.00
04/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2244	2591	2244	2591	0.00
04/11/2009	R207 On 05-August-10			Bond Future	9.24	87.4848	9.2370	87.4848	0.00
04/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3880	3478	3880	3478	0.00
04/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2398	2704	2398	2704	0.00
04/11/2009	R208 On 05-November-09			Bond Future	9.07	83.7834	9.0710	83.7834	116.00
04/11/2009	R208 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R208 On 05-November-09	7.75	Put	Bond Future	8797	9491	8797	9491	0.00
04/11/2009	R208 On 04-February-10			Bond Future	9.14	85.2658	9.1360	85.2658	5,004.00
04/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	475	357	475	357	0.00
04/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4495	5083	4495	5083	0.00
04/11/2009	R208 On 06-May-10			Bond Future	9.19	83.4549	9.1900	83.4549	0.00
04/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2675	2312	2675	2312	0.00
04/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2315	2670	2315	2670	0.00
04/11/2009	R208 On 05-August-10			Bond Future	9.23	85.1271	9.2290	85.1271	0.00
04/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4069	3648	4069	3648	0.00
04/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2481	2797	2481	2797	0.00
04/11/2009	R209 On 05-November-09			Bond Future	8.63	75.2484	8.6300	75.2484	1,305.00
04/11/2009	R209 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R209 On 05-November-09	9.00	Call	Bond Future	2951	2120	2951	2120	0.00
04/11/2009	R209 On 05-November-09	9.75	Call	Bond Future	8376	7543	8376	7543	0.00
04/11/2009	R209 On 05-November-09	7.00	Call	Bond Future	0	0	0	0	5,000.00
04/11/2009	R209 On 05-November-09	7.25	Call	Bond Future	0	0	0	0	0.00
04/11/2009	R209 On 05-November-09	7.25	Put	Bond Future	12926	13759	12926	13759	0.00
04/11/2009	R209 On 05-November-09	7.00	Put	Bond Future	15643	16476	15643	16476	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2009	R209 On 05-November-09	9.75	Put	Bond Future	0	0	0	0	2,970.00
04/11/2009	R209 On 05-November-09	9.00	Put	Bond Future	0	2	0	2	0.00
04/11/2009	R209 On 05-November-09	7.50	Put	Bond Future	10334	11167	10334	11167	0.00
04/11/2009	R209 On 04-February-10			Bond Future	8.66	76.5834	8.6640	76.5834	1,800.00
04/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	98	69	98	69	2,500.00
04/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9885	9094	9885	9094	0.00
04/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	137	188	137	188	0.00
04/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10692	11506	10692	11506	0.00
04/11/2009	R209 On 06-May-10			Bond Future	8.69	74.8607	8.6900	74.8607	0.00
04/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2462	2110	2462	2110	0.00
04/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4033	4536	4033	4536	0.00
04/11/2009	R209 On 05-August-10			Bond Future	8.70	76.3629	8.7040	76.3629	0.00
04/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4260	3809	4260	3809	0.00
04/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3889	4313	3889	4313	0.00
04/11/2009	TRT1 On 05-November-09			Index Future	294.29	292.5450	294.2890	292.5450	0.00
04/11/2009	TRT1 On 04-February-10			Index Future	299.50	297.7310	299.5000	297.7310	100.00
04/11/2009	TRT1 On 06-May-10			Index Future	305.00	303.2040	305.0030	303.2040	0.00
05/11/2009	AL13 On 05-November-09			Index Future	249.90	249.7470	249.9040	249.7470	0.00
05/11/2009	AL13 On 04-February-10			Index Future	254.33	254.2510	254.3270	254.2510	10.00
05/11/2009	AL7T On 04-February-10			Index Future	325.03	325.0290	325.0270	325.0290	58.00
05/11/2009	ALBI On 05-November-09			Index Future	296.89	296.3350	296.8850	296.3350	0.00
05/11/2009	ALBI On 04-February-10			Index Future	302.09	301.5820	302.0880	301.5820	535.00
05/11/2009	ALBI On 06-May-10			Index Future	307.64	307.0000	307.6380	307.0000	0.00
05/11/2009	ALBI On 05-August-10			Index Future	312.49	312.4450	312.4930	312.4450	0.00
05/11/2009	CRD1 On 05-November-09			Index Future	128.39	128.3900	128.3900	128.3900	0.00
05/11/2009	CRD1 On 04-February-10			Index Future	130.74	130.6630	130.7390	130.6630	2.00
05/11/2009	CRD1 On 06-May-10			Index Future	133.14	133.0640	133.1410	133.0640	0.00
05/11/2009	GOVI On 05-November-09			GOVI	298.53	298.0080	298.5250	298.0080	0.00
05/11/2009	GOVI On 04-February-10			GOVI	303.79	303.2855	303.7880	303.2855	605.00
05/11/2009	GOVI On 06-May-10			GOVI	309.37	308.8585	309.3700	308.8585	0.00
05/11/2009	GOVI On 05-August-10			GOVI	315.14	314.7160	315.1380	314.7160	0.00
05/11/2009	ILBI On 05-November-09			Index Future	360.32	360.3160	360.3160	360.3160	0.00
05/11/2009	ILBI On 04-February-10			Index Future	366.82	366.8310	366.8200	366.8310	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	J153 On 31-August-10			Interest Rate Swap	6.97	0.0128	6.9694	0.0128	0.00
05/11/2009	J157 On 15-September-15			Interest Rate Swap	8.66	0.0275	8.6550	0.0275	0.00
05/11/2009	J186 On 21-December-26			Interest Rate Swap	8.45	0.0889	8.4500	0.0889	0.00
05/11/2009	J201 On 22-December-14			Interest Rate Swap	8.51	0.0452	8.5110	0.0452	0.00
05/11/2009	J203 On 15-September-17			Interest Rate Swap	8.78	0.0743	8.7800	0.0743	0.00
05/11/2009	J204 On 21-December-18			Interest Rate Swap	8.76	0.0834	8.7550	0.0834	0.00
05/11/2009	J207 On 15-January-20			Interest Rate Swap	8.77	0.0552	8.7740	0.0552	0.00
05/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
05/11/2009	JFRA On 05-November-09			Jibar Tradeable Future	7.20	0.0176	7.1970	0.0176	0.00
05/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.96	0.0171	6.9640	0.0171	0.00
05/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.08	0.0174	7.0830	0.0174	0.00
05/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.32	0.0180	7.3200	0.0180	0.00
05/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.63	0.0188	7.6330	0.0188	0.00
05/11/2009	JN02 On 05-November-09			JNOTE	7.65	0.1409	7.6460	0.1409	0.00
05/11/2009	JN02 On 04-February-10			JNOTE	7.85	0.1444	7.8510	0.1444	0.00
05/11/2009	JN05 On 05-November-09			JNOTE	8.51	0.3474	8.5110	0.3474	0.00
05/11/2009	JN05 On 04-February-10			JNOTE	8.62	0.3508	8.6240	0.3508	0.00
05/11/2009	JN10 On 05-November-09			JNOTE	8.73	0.5840	8.7290	0.5840	0.00
05/11/2009	JN10 On 04-February-10			JNOTE	8.79	0.5853	8.7890	0.5853	0.00
05/11/2009	JROD On 30-November-09			Rodi	6.76	0.0029	6.7580	0.0029	0.00
05/11/2009	JROD On 31-December-09			Rodi	6.91	0.0025	6.9110	0.0025	0.00
05/11/2009	JROD On 29-January-10			Rodi	7.14	0.0019	7.1380	0.0019	0.00
05/11/2009	JROD On 26-February-10			Rodi	7.08	0.0043	7.0770	0.0043	0.00
05/11/2009	JROD On 31-March-10			Rodi	7.29	0.0033	7.2920	0.0033	0.00
05/11/2009	OTH1 On 05-November-09			Index Future	287.82	287.1080	287.8220	287.1080	0.00
05/11/2009	OTH1 On 04-February-10			Index Future	292.40	292.1920	292.3980	292.1920	3.00
05/11/2009	OTH1 On 06-May-10			Index Future	297.77	297.5610	297.7700	297.5610	0.00
05/11/2009	R153 On 05-November-09			Bond Future	7.44	106.8066	7.4440	106.8066	0.00
05/11/2009	R153 On 05-November-09	6.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R153 On 05-November-09	6.50	Put	Bond Future	757	730	757	730	0.00
05/11/2009	R155 On 05-November-09			Bond Future	7.42	111.7459	7.4200	111.7459	0.00
05/11/2009	R155 On 05-November-09	7.75	Call	Bond Future	580	543	580	543	0.00
05/11/2009	R155 On 05-November-09	7.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	R155 On 04-February-10			Bond Future	7.45	113.7640	7.4520	113.7640	31.00
05/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1170	1157	1170	1157	0.00
05/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1097	1121	1097	1121	0.00
05/11/2009	R157 On 05-November-09			Bond Future	8.33	125.4438	8.3300	125.4438	0.00
05/11/2009	R157 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R157 On 05-November-09	7.50	Put	Bond Future	4435	4597	4435	4597	0.00
05/11/2009	R157 On 04-February-10			Bond Future	8.44	127.6034	8.4400	127.6034	6,646.00
05/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	288	284	288	284	0.00
05/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3797	3848	3797	3848	0.00
05/11/2009	R157 On 06-May-10			Bond Future	8.51	123.0914	8.5080	123.0914	0.00
05/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1802	1779	1802	1779	0.00
05/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1841	1874	1841	1874	0.00
05/11/2009	R157 On 05-August-10			Bond Future	8.55	125.5031	8.5470	125.5031	0.00
05/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2793	2764	2793	2764	0.00
05/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1870	1900	1870	1900	0.00
05/11/2009	R186 On 05-November-09			Bond Future	8.94	117.3962	8.9350	117.3962	0.00
05/11/2009	R186 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R186 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R186 On 05-November-09	8.75	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R186 On 05-November-09	9.00	Call	Bond Future	619	500	619	500	0.00
05/11/2009	R186 On 05-November-09	9.00	Put	Bond Future	0	129	0	129	0.00
05/11/2009	R186 On 05-November-09	8.75	Put	Bond Future	1790	2039	1790	2039	0.00
05/11/2009	R186 On 05-November-09	7.50	Put	Bond Future	15065	15314	15065	15314	0.00
05/11/2009	R186 On 05-November-09	7.75	Put	Bond Future	12236	12485	12236	12485	0.00
05/11/2009	R186 On 04-February-10			Bond Future	9.00	114.1773	9.0030	114.1773	10,112.00
05/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	480	473	480	473	0.00
05/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7915	8012	7915	8012	0.00
05/11/2009	R186 On 06-May-10			Bond Future	9.05	116.3031	9.0480	116.3031	0.00
05/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3640	3600	3640	3600	0.00
05/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4087	4149	4087	4149	0.00
05/11/2009	R186 On 05-August-10			Bond Future	9.08	113.3286	9.0780	113.3286	0.00
05/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5568	5514	5568	5514	0.00
05/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4005	4060	4005	4060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	R201 On 05-November-09			Bond Future	8.39	104.7232	8.3900	104.7232	0.00
05/11/2009	R201 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R201 On 05-November-09	7.50	Put	Bond Future	3757	3885	3757	3885	0.00
05/11/2009	R201 On 04-February-10			Bond Future	8.49	102.1590	8.4890	102.1590	486.00
05/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	79	78	79	78	0.00
05/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4075	4121	4075	4121	0.00
05/11/2009	R201 On 06-May-10			Bond Future	8.55	104.0625	8.5540	104.0625	0.00
05/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1368	1350	1368	1350	0.00
05/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1572	1599	1572	1599	0.00
05/11/2009	R201 On 05-August-10			Bond Future	8.59	101.7296	8.5890	101.7296	0.00
05/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2655	2629	2655	2629	0.00
05/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1193	1213	1193	1213	0.00
05/11/2009	R203 On 05-November-09			Bond Future	8.86	97.6911	8.8600	97.6911	0.00
05/11/2009	R203 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R203 On 05-November-09	7.50	Put	Bond Future	7788	7957	7788	7957	0.00
05/11/2009	R203 On 04-February-10			Bond Future	8.97	99.4214	8.9710	99.4214	1,570.00
05/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	256	260	256	260	0.00
05/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4445	4454	4445	4454	0.00
05/11/2009	R203 On 06-May-10			Bond Future	9.04	97.0997	9.0360	97.0997	0.00
05/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2030	2034	2030	2034	0.00
05/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2216	2224	2216	2224	0.00
05/11/2009	R203 On 05-August-10			Bond Future	9.08	99.0484	9.0800	99.0484	0.00
05/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3132	3134	3132	3134	0.00
05/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2286	2293	2286	2293	0.00
05/11/2009	R204 On 05-November-09			Bond Future	8.87	97.5440	8.8700	97.5440	0.00
05/11/2009	R204 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R204 On 05-November-09	7.50	Put	Bond Future	8621	8805	8621	8805	0.00
05/11/2009	R204 On 04-February-10			Bond Future	8.96	95.2306	8.9590	95.2306	3,649.00
05/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	306	301	306	301	0.00
05/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	669	0	669	0	200.00
05/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1828	0	1828	0	200.00
05/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1590	0	1590	0	200.00
05/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3382	0	3382	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4846	4911	4846	4911	0.00
05/11/2009	R204 On 06-May-10			Bond Future	9.02	97.0078	9.0190	97.0078	0.00
05/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2272	2247	2272	2247	0.00
05/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2380	2417	2380	2417	0.00
05/11/2009	R204 On 05-August-10			Bond Future	9.06	94.9082	9.0600	94.9082	0.00
05/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3540	3507	3540	3507	0.00
05/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2493	2527	2493	2527	0.00
05/11/2009	R206 On 05-November-09			Bond Future	8.45	98.9944	8.4450	98.9944	0.00
05/11/2009	R206 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R206 On 05-November-09	7.50	Put	Bond Future	3273	3395	3273	3395	0.00
05/11/2009	R206 On 04-February-10			Bond Future	8.57	96.9781	8.5650	96.9781	2.00
05/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	118	117	118	117	0.00
05/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3611	3649	3611	3649	0.00
05/11/2009	R206 On 06-May-10			Bond Future	8.65	98.7864	8.6510	98.7864	0.00
05/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1600	1584	1600	1584	0.00
05/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1301	1321	1301	1321	0.00
05/11/2009	R206 On 05-August-10			Bond Future	8.71	96.9953	8.7050	96.9953	0.00
05/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2055	2035	2055	2035	0.00
05/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1220	1239	1220	1239	0.00
05/11/2009	R207 On 05-November-09			Bond Future	9.03	90.4287	9.0300	90.4287	0.00
05/11/2009	R207 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R207 On 05-November-09	7.50	Put	Bond Future	9935	10123	9935	10123	0.00
05/11/2009	R207 On 04-February-10			Bond Future	9.13	88.3903	9.1290	88.3903	600.00
05/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	233	238	233	238	0.00
05/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5645	5649	5645	5649	0.00
05/11/2009	R207 On 06-May-10			Bond Future	9.19	90.0352	9.1900	90.0352	0.00
05/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2582	2586	2582	2586	0.00
05/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2235	2244	2235	2244	0.00
05/11/2009	R207 On 05-August-10			Bond Future	9.24	88.1934	9.2360	88.1934	0.00
05/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3878	3880	3878	3880	0.00
05/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2390	2398	2390	2398	0.00
05/11/2009	R208 On 05-November-09			Bond Future	9.05	84.4776	9.0450	84.4776	0.00
05/11/2009	R208 On 05-November-09	7.75	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	R208 On 05-November-09	7.75	Put	Bond Future	8634	8797	8634	8797	0.00
05/11/2009	R208 On 04-February-10			Bond Future	9.14	85.9726	9.1350	85.9726	5,004.00
05/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	470	475	470	475	0.00
05/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4483	4495	4483	4495	0.00
05/11/2009	R208 On 06-May-10			Bond Future	9.19	84.1741	9.1890	84.1741	0.00
05/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2672	2675	2672	2675	0.00
05/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2305	2315	2305	2315	0.00
05/11/2009	R208 On 05-August-10			Bond Future	9.23	85.8649	9.2290	85.8649	0.00
05/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4064	4069	4064	4069	0.00
05/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2475	2481	2475	2481	0.00
05/11/2009	R209 On 05-November-09			Bond Future	8.60	76.0813	8.6000	76.0813	0.00
05/11/2009	R209 On 05-November-09	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R209 On 05-November-09	7.25	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R209 On 05-November-09	9.00	Call	Bond Future	3199	2951	3199	2951	0.00
05/11/2009	R209 On 05-November-09	9.75	Call	Bond Future	8624	8376	8624	8376	0.00
05/11/2009	R209 On 05-November-09	7.00	Call	Bond Future	0	0	0	0	0.00
05/11/2009	R209 On 05-November-09	7.00	Put	Bond Future	15395	15643	15395	15643	0.00
05/11/2009	R209 On 05-November-09	9.75	Put	Bond Future	0	0	0	0	0.00
05/11/2009	R209 On 05-November-09	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2009	R209 On 05-November-09	7.25	Put	Bond Future	12678	12926	12678	12926	0.00
05/11/2009	R209 On 05-November-09	7.50	Put	Bond Future	10086	10334	10086	10334	0.00
05/11/2009	R209 On 04-February-10			Bond Future	8.65	77.4264	8.6540	77.4264	1,800.00
05/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	99	98	99	98	2,500.00
05/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9960	9885	9960	9885	0.00
05/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	129	137	129	137	0.00
05/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10611	10692	10611	10692	0.00
05/11/2009	R209 On 06-May-10			Bond Future	8.68	75.7148	8.6790	75.7148	0.00
05/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2493	2462	2493	2462	0.00
05/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3975	4033	3975	4033	0.00
05/11/2009	R209 On 05-August-10			Bond Future	8.69	77.2377	8.6930	77.2377	0.00
05/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4301	4260	4301	4260	0.00
05/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3841	3889	3841	3889	0.00
05/11/2009	TRT1 On 05-November-09			Index Future	294.29	294.2890	294.2890	294.2890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	TRT1 On 04-February-10			Index Future	299.99	299.5000	299.9850	299.5000	100.00
05/11/2009	TRT1 On 06-May-10			Index Future	305.50	305.0030	305.4970	305.0030	0.00
06/11/2009	AL13 On 04-February-10			Index Future	254.58	254.3270	254.5840	254.3270	10.00
06/11/2009	AL7T On 04-February-10			Index Future	326.30	325.0270	326.3010	325.0270	58.00
06/11/2009	ALBI On 04-February-10			Index Future	302.89	302.0880	302.8930	302.0880	567.00
06/11/2009	ALBI On 06-May-10			Index Future	308.46	307.6380	308.4580	307.6380	0.00
06/11/2009	ALBI On 05-August-10			Index Future	313.63	312.4930	313.6330	312.4930	0.00
06/11/2009	CRD1 On 04-February-10			Index Future	131.06	130.7390	131.0570	130.7390	2.00
06/11/2009	CRD1 On 06-May-10			Index Future	133.47	133.1410	133.4650	133.1410	0.00
06/11/2009	GOVI On 04-February-10			GOVI	304.60	303.7880	304.6035	303.7880	1,205.00
06/11/2009	GOVI On 06-May-10			GOVI	310.20	309.3700	310.1995	309.3700	0.00
06/11/2009	GOVI On 05-August-10			GOVI	315.98	315.1380	315.9830	315.1380	0.00
06/11/2009	ILBI On 04-February-10			Index Future	365.72	366.8200	365.7200	366.8200	425.00
06/11/2009	J153 On 31-August-10			Interest Rate Swap	6.88	0.0131	6.8844	0.0131	0.00
06/11/2009	J157 On 15-September-15			Interest Rate Swap	8.61	0.0278	8.6060	0.0278	0.00
06/11/2009	J186 On 21-December-26			Interest Rate Swap	8.39	0.0876	8.3940	0.0876	0.00
06/11/2009	J201 On 22-December-14			Interest Rate Swap	8.46	0.0450	8.4610	0.0450	0.00
06/11/2009	J203 On 15-September-17			Interest Rate Swap	8.73	0.0737	8.7290	0.0737	0.00
06/11/2009	J204 On 21-December-18			Interest Rate Swap	8.70	0.0826	8.7020	0.0826	0.00
06/11/2009	J207 On 15-January-20			Interest Rate Swap	8.73	0.0540	8.7260	0.0540	0.00
06/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
06/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.93	0.0171	6.9270	0.0171	0.00
06/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.03	0.0174	7.0280	0.0174	0.00
06/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.26	0.0179	7.2570	0.0179	0.00
06/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.55	0.0187	7.5530	0.0187	0.00
06/11/2009	JN02 On 04-February-10			JNOTE	7.78	0.1442	7.7820	0.1442	0.00
06/11/2009	JN05 On 04-February-10			JNOTE	8.57	0.3505	8.5700	0.3505	0.00
06/11/2009	JN10 On 04-February-10			JNOTE	8.74	0.5847	8.7380	0.5847	0.00
06/11/2009	JROD On 30-November-09			Rodi	6.75	0.0029	6.7540	0.0029	0.00
06/11/2009	JROD On 31-December-09			Rodi	6.89	0.0025	6.8910	0.0025	0.00
06/11/2009	JROD On 29-January-10			Rodi	7.09	0.0020	7.0880	0.0020	0.00
06/11/2009	JROD On 26-February-10			Rodi	7.04	0.0043	7.0390	0.0043	0.00
06/11/2009	JROD On 31-March-10			Rodi	7.25	0.0033	7.2500	0.0033	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
06/11/2009	OTH1 On 04-February-10			Index Future	293.49	292.3980	293.4940	292.3980	3.00
06/11/2009	OTH1 On 06-May-10			Index Future	298.89	297.7700	298.8860	297.7700	0.00
06/11/2009	R155 On 04-February-10			Bond Future	7.38	113.8005	7.3780	113.8005	31.00
06/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1223	1170	1223	1170	0.00
06/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1037	1097	1037	1097	0.00
06/11/2009	R157 On 04-February-10			Bond Future	8.36	127.6583	8.3640	127.6583	6,646.00
06/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	350	288	350	288	0.00
06/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3478	3797	3478	3797	0.00
06/11/2009	R157 On 06-May-10			Bond Future	8.43	123.1487	8.4280	123.1487	0.00
06/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1997	1802	1997	1802	0.00
06/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1652	1841	1652	1841	0.00
06/11/2009	R157 On 05-August-10			Bond Future	8.46	125.5625	8.4610	125.5625	0.00
06/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	3020	2793	3020	2793	0.00
06/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1703	1870	1703	1870	0.00
06/11/2009	R186 On 04-February-10			Bond Future	8.94	114.2808	8.9410	114.2808	10,112.00
06/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	561	480	561	480	0.00
06/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7411	7915	7411	7915	0.00
06/11/2009	R186 On 06-May-10			Bond Future	8.98	116.4053	8.9830	116.4053	0.00
06/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3939	3640	3939	3640	0.00
06/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3780	4087	3780	4087	0.00
06/11/2009	R186 On 05-August-10			Bond Future	9.01	113.4388	9.0120	113.4388	0.00
06/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5915	5568	5915	5568	0.00
06/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3742	4005	3742	4005	0.00
06/11/2009	R201 On 04-February-10			Bond Future	8.41	102.2063	8.4140	102.2063	486.00
06/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	100	79	100	79	0.00
06/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3799	4075	3799	4075	0.00
06/11/2009	R201 On 06-May-10			Bond Future	8.47	104.1077	8.4730	104.1077	0.00
06/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1517	1368	1517	1368	0.00
06/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1415	1572	1415	1572	0.00
06/11/2009	R201 On 05-August-10			Bond Future	8.50	101.7763	8.5040	101.7763	0.00
06/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2849	2655	2849	2655	0.00
06/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1082	1193	1082	1193	0.00
06/11/2009	R203 On 04-February-10			Bond Future	8.90	99.4266	8.8970	99.4266	1,570.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	310	256	310	256	0.00
06/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4107	4445	4107	4445	0.00
06/11/2009	R203 On 06-May-10			Bond Future	8.96	97.1048	8.9580	97.1048	0.00
06/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2231	2030	2231	2030	0.00
06/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2014	2216	2014	2216	0.00
06/11/2009	R203 On 05-August-10			Bond Future	9.00	99.0534	8.9990	99.0534	0.00
06/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3362	3132	3362	3132	0.00
06/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2108	2286	2108	2286	0.00
06/11/2009	R204 On 04-February-10			Bond Future	8.90	95.3001	8.8960	95.3001	3,649.00
06/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	358	306	358	306	0.00
06/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	765	669	765	669	200.00
06/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	2019	1828	2019	1828	200.00
06/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1415	1590	1415	1590	200.00
06/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3111	3382	3111	3382	0.00
06/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4531	4846	4531	4846	0.00
06/11/2009	R204 On 06-May-10			Bond Future	8.95	97.0702	8.9530	97.0702	0.00
06/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2460	2272	2460	2272	0.00
06/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2192	2380	2192	2380	0.00
06/11/2009	R204 On 05-August-10			Bond Future	8.99	94.9748	8.9910	94.9748	0.00
06/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3758	3540	3758	3540	0.00
06/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2327	2493	2327	2493	0.00
06/11/2009	R206 On 04-February-10			Bond Future	8.49	97.0166	8.4890	97.0166	2.00
06/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	141	118	141	118	0.00
06/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3390	3611	3390	3611	0.00
06/11/2009	R206 On 06-May-10			Bond Future	8.57	98.8227	8.5690	98.8227	0.00
06/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1734	1600	1734	1600	0.00
06/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1186	1301	1186	1301	0.00
06/11/2009	R206 On 05-August-10			Bond Future	8.62	97.0351	8.6160	97.0351	0.00
06/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2206	2055	2206	2055	0.00
06/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1116	1220	1116	1220	0.00
06/11/2009	R207 On 04-February-10			Bond Future	9.07	88.3903	9.0660	88.3903	600.00
06/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	274	233	274	233	0.00
06/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5312	5645	5312	5645	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
06/11/2009	R207 On 06-May-10			Bond Future	9.13	90.0410	9.1250	90.0410	0.00
06/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2784	2582	2784	2582	0.00
06/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2057	2235	2057	2235	0.00
06/11/2009	R207 On 05-August-10			Bond Future	9.17	88.1991	9.1680	88.1991	0.00
06/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	4107	3878	4107	3878	0.00
06/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2230	2390	2230	2390	0.00
06/11/2009	R208 On 04-February-10			Bond Future	9.07	85.9787	9.0720	85.9787	5,004.00
06/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	543	470	543	470	0.00
06/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4169	4483	4169	4483	0.00
06/11/2009	R208 On 06-May-10			Bond Future	9.12	84.1802	9.1240	84.1802	0.00
06/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2881	2672	2881	2672	0.00
06/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2122	2305	2122	2305	0.00
06/11/2009	R208 On 05-August-10			Bond Future	9.16	85.8649	9.1610	85.8649	0.00
06/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4303	4064	4303	4064	0.00
06/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2310	2475	2310	2475	0.00
06/11/2009	R209 On 04-February-10			Bond Future	8.59	77.5083	8.5920	77.5083	1,800.00
06/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	120	99	120	99	2,500.00
06/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	10445	9960	10445	9960	0.00
06/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	104	129	104	129	0.00
06/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10122	10611	10122	10611	0.00
06/11/2009	R209 On 06-May-10			Bond Future	8.62	75.8044	8.6160	75.8044	0.00
06/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2722	2493	2722	2493	0.00
06/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3687	3975	3687	3975	0.00
06/11/2009	R209 On 05-August-10			Bond Future	8.63	77.3269	8.6280	77.3269	0.00
06/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4588	4301	4588	4301	0.00
06/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3597	3841	3597	3841	0.00
06/11/2009	TRT1 On 04-February-10			Index Future	300.80	299.9850	300.7990	299.9850	100.00
06/11/2009	TRT1 On 06-May-10			Index Future	306.33	305.4970	306.3250	305.4970	0.00
09/11/2009	AL13 On 04-February-10			Index Future	254.85	254.5840	254.8520	254.5840	10.00
09/11/2009	AL7T On 04-February-10			Index Future	327.13	326.3010	327.1320	326.3010	58.00
09/11/2009	ALBI On 04-February-10			Index Future	303.69	302.8930	303.6890	302.8930	567.00
09/11/2009	ALBI On 06-May-10			Index Future	309.27	308.4580	309.2680	308.4580	0.00
09/11/2009	ALBI On 05-August-10			Index Future	314.36	313.6330	314.3600	313.6330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2009	CRD1 On 04-February-10			Index Future	131.31	131.0570	131.3050	131.0570	2.00
09/11/2009	CRD1 On 06-May-10			Index Future	133.72	133.4650	133.7170	133.4650	0.00
09/11/2009	GOVI On 04-February-10			GOVI	305.40	304.6035	305.4025	304.6035	1,205.00
09/11/2009	GOVI On 06-May-10			GOVI	311.01	310.1995	311.0125	310.1995	0.00
09/11/2009	GOVI On 05-August-10			GOVI	316.81	315.9830	316.8110	315.9830	0.00
09/11/2009	ILBI On 04-February-10			Index Future	365.79	365.7200	365.7890	365.7200	425.00
09/11/2009	J153 On 31-August-10			Interest Rate Swap	6.88	0.0123	6.8798	0.0123	0.00
09/11/2009	J157 On 15-September-15			Interest Rate Swap	8.55	0.0302	8.5490	0.0302	0.00
09/11/2009	J186 On 21-December-26			Interest Rate Swap	8.36	0.0827	8.3570	0.0827	0.00
09/11/2009	J201 On 22-December-14			Interest Rate Swap	8.41	0.0428	8.4110	0.0428	0.00
09/11/2009	J203 On 15-September-17			Interest Rate Swap	8.68	0.0710	8.6820	0.0710	0.00
09/11/2009	J204 On 21-December-18			Interest Rate Swap	8.67	0.0793	8.6660	0.0793	0.00
09/11/2009	J207 On 15-January-20			Interest Rate Swap	8.68	0.0508	8.6840	0.0508	0.00
09/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
09/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.90	0.0170	6.8960	0.0170	0.00
09/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	6.98	0.0172	6.9800	0.0172	0.00
09/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.21	0.0178	7.2060	0.0178	0.00
09/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.50	0.0185	7.5030	0.0185	0.00
09/11/2009	JN02 On 04-February-10			JNOTE	7.73	0.1430	7.7300	0.1430	0.00
09/11/2009	JN05 On 04-February-10			JNOTE	8.51	0.3488	8.5120	0.3488	0.00
09/11/2009	JN10 On 04-February-10			JNOTE	8.69	0.5826	8.6930	0.5826	0.00
09/11/2009	JROD On 30-November-09			Rodi	6.75	0.0026	6.7460	0.0026	0.00
09/11/2009	JROD On 31-December-09			Rodi	6.88	0.0023	6.8810	0.0023	0.00
09/11/2009	JROD On 29-January-10			Rodi	7.07	0.0017	7.0740	0.0017	0.00
09/11/2009	JROD On 26-February-10			Rodi	7.03	0.0042	7.0260	0.0042	0.00
09/11/2009	JROD On 31-March-10			Rodi	7.23	0.0032	7.2270	0.0032	0.00
09/11/2009	OTH1 On 04-February-10			Index Future	294.27	293.4940	294.2690	293.4940	3.00
09/11/2009	OTH1 On 06-May-10			Index Future	299.67	298.8860	299.6740	298.8860	0.00
09/11/2009	R155 On 04-February-10			Bond Future	7.33	113.9131	7.3330	113.9131	31.00
09/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1240	1223	1240	1223	0.00
09/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	986	1037	986	1037	0.00
09/11/2009	R157 On 04-February-10			Bond Future	8.32	128.0385	8.3210	128.0385	6,646.00
09/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	376	350	376	350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3288	3478	3288	3478	0.00
09/11/2009	R157 On 06-May-10			Bond Future	8.38	123.5318	8.3820	123.5318	0.00
09/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	2103	1997	2103	1997	0.00
09/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1537	1652	1537	1652	0.00
09/11/2009	R157 On 05-August-10			Bond Future	8.41	125.9563	8.4120	125.9563	0.00
09/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	3144	3020	3144	3020	0.00
09/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1602	1703	1602	1703	0.00
09/11/2009	R186 On 04-February-10			Bond Future	8.91	114.8668	8.9090	114.8668	10,112.00
09/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	584	561	584	561	0.00
09/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7130	7411	7130	7411	0.00
09/11/2009	R186 On 06-May-10			Bond Future	8.95	117.0118	8.9510	117.0118	0.00
09/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	4066	3939	4066	3939	0.00
09/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3606	3780	3606	3780	0.00
09/11/2009	R186 On 05-August-10			Bond Future	8.98	114.0477	8.9780	114.0477	0.00
09/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	6078	5915	6078	5915	0.00
09/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3589	3742	3589	3742	0.00
09/11/2009	R201 On 04-February-10			Bond Future	8.38	102.5026	8.3810	102.5026	486.00
09/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	104	100	104	100	0.00
09/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3673	3799	3673	3799	0.00
09/11/2009	R201 On 06-May-10			Bond Future	8.44	104.4133	8.4390	104.4133	0.00
09/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1573	1517	1573	1517	0.00
09/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1342	1415	1342	1415	0.00
09/11/2009	R201 On 05-August-10			Bond Future	8.47	102.0819	8.4660	102.0819	0.00
09/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2931	2849	2931	2849	0.00
09/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1026	1082	1026	1082	0.00
09/11/2009	R203 On 04-February-10			Bond Future	8.87	99.8190	8.8650	99.8190	1,570.00
09/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	323	310	323	310	0.00
09/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	3949	4107	3949	4107	0.00
09/11/2009	R203 On 06-May-10			Bond Future	8.93	97.5073	8.9250	97.5073	0.00
09/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2304	2231	2304	2231	0.00
09/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	1916	2014	1916	2014	0.00
09/11/2009	R203 On 05-August-10			Bond Future	8.96	99.4603	8.9640	99.4603	0.00
09/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3452	3362	3452	3362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2021	2108	2021	2108	0.00
09/11/2009	R204 On 04-February-10			Bond Future	8.86	95.6666	8.8640	95.6666	3,649.00
09/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	372	358	372	358	0.00
09/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	797	765	797	765	200.00
09/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	2098	2019	2098	2019	200.00
09/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1307	1415	1307	1415	200.00
09/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	2956	3111	2956	3111	0.00
09/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4359	4531	4359	4531	0.00
09/11/2009	R204 On 06-May-10			Bond Future	8.92	97.4455	8.9190	97.4455	0.00
09/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2544	2460	2544	2460	0.00
09/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2083	2192	2083	2192	0.00
09/11/2009	R204 On 05-August-10			Bond Future	8.96	95.3586	8.9560	95.3586	0.00
09/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3858	3758	3858	3758	0.00
09/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2232	2327	2232	2327	0.00
09/11/2009	R206 On 04-February-10			Bond Future	8.45	97.2608	8.4450	97.2608	2.00
09/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	149	141	149	141	0.00
09/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3256	3390	3256	3390	0.00
09/11/2009	R206 On 06-May-10			Bond Future	8.52	99.0715	8.5210	99.0715	0.00
09/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1806	1734	1806	1734	0.00
09/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1112	1186	1112	1186	0.00
09/11/2009	R206 On 05-August-10			Bond Future	8.57	97.2889	8.5650	97.2889	0.00
09/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2288	2206	2288	2206	0.00
09/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1053	1116	1053	1116	0.00
09/11/2009	R207 On 04-February-10			Bond Future	9.02	88.7644	9.0230	88.7644	600.00
09/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	293	274	293	274	0.00
09/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5074	5312	5074	5312	0.00
09/11/2009	R207 On 06-May-10			Bond Future	9.08	90.4196	9.0810	90.4196	0.00
09/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2910	2784	2910	2784	0.00
09/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	1927	2057	1927	2057	0.00
09/11/2009	R207 On 05-August-10			Bond Future	9.12	88.5877	9.1230	88.5877	0.00
09/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	4250	4107	4250	4107	0.00
09/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2115	2230	2115	2230	0.00
09/11/2009	R208 On 04-February-10			Bond Future	9.03	86.3659	9.0300	86.3659	5,004.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	579	543	579	543	0.00
09/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	3946	4169	3946	4169	0.00
09/11/2009	R208 On 06-May-10			Bond Future	9.08	84.5733	9.0810	84.5733	0.00
09/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	3010	2881	3010	2881	0.00
09/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	1989	2122	1989	2122	0.00
09/11/2009	R208 On 05-August-10			Bond Future	9.12	86.2699	9.1160	86.2699	0.00
09/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4454	4303	4454	4303	0.00
09/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2191	2310	2191	2310	0.00
09/11/2009	R209 On 04-February-10			Bond Future	8.55	78.0193	8.5500	78.0193	1,800.00
09/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	128	120	128	120	2,500.00
09/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	10774	10445	10774	10445	0.00
09/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	83	104	83	104	0.00
09/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	9781	10122	9781	10122	0.00
09/11/2009	R209 On 06-May-10			Bond Future	8.57	76.3206	8.5730	76.3206	0.00
09/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2866	2722	2866	2722	0.00
09/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3476	3687	3476	3687	0.00
09/11/2009	R209 On 05-August-10			Bond Future	8.59	77.8576	8.5850	77.8576	0.00
09/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4768	4588	4768	4588	0.00
09/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3423	3597	3423	3597	0.00
09/11/2009	TRT1 On 04-February-10			Index Future	301.59	300.7990	301.5860	300.7990	100.00
09/11/2009	TRT1 On 06-May-10			Index Future	307.13	306.3250	307.1260	306.3250	0.00
10/11/2009	AL13 On 04-February-10			Index Future	254.71	254.8520	254.7130	254.8520	22.00
10/11/2009	AL7T On 04-February-10			Index Future	326.30	327.1320	326.2950	327.1320	58.00
10/11/2009	ALBI On 04-February-10			Index Future	303.03	303.6890	303.0340	303.6890	585.00
10/11/2009	ALBI On 06-May-10			Index Future	308.60	309.2680	308.6000	309.2680	0.00
10/11/2009	ALBI On 05-August-10			Index Future	313.76	314.3600	313.7580	314.3600	0.00
10/11/2009	CRD1 On 04-February-10			Index Future	131.14	131.3050	131.1390	131.3050	2.00
10/11/2009	CRD1 On 06-May-10			Index Future	133.55	133.7170	133.5480	133.7170	0.00
10/11/2009	GOVI On 04-February-10			GOVI	304.72	305.4025	304.7205	305.4025	1,525.00
10/11/2009	GOVI On 06-May-10			GOVI	310.32	311.0125	310.3175	311.0125	0.00
10/11/2009	GOVI On 05-August-10			GOVI	316.10	316.8110	316.1030	316.8110	0.00
10/11/2009	ILBI On 04-February-10			Index Future	365.02	365.7890	365.0230	365.7890	425.00
10/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0122	6.8898	0.0122	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
10/11/2009	J157 On 15-September-15			Interest Rate Swap	8.61	0.0329	8.6130	0.0329	0.00
10/11/2009	J186 On 21-December-26			Interest Rate Swap	8.40	0.0796	8.4030	0.0796	0.00
10/11/2009	J201 On 22-December-14			Interest Rate Swap	8.47	0.0407	8.4720	0.0407	0.00
10/11/2009	J203 On 15-September-17			Interest Rate Swap	8.74	0.0684	8.7360	0.0684	0.00
10/11/2009	J204 On 21-December-18			Interest Rate Swap	8.72	0.0771	8.7160	0.0771	0.00
10/11/2009	J207 On 15-January-20			Interest Rate Swap	8.74	0.0479	8.7350	0.0479	0.00
10/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
10/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.91	0.0169	6.9050	0.0169	0.00
10/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.02	0.0171	7.0190	0.0171	0.00
10/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.24	0.0176	7.2440	0.0176	0.00
10/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.55	0.0184	7.5460	0.0184	0.00
10/11/2009	JN02 On 04-February-10			JNOTE	7.77	0.1421	7.7690	0.1421	0.00
10/11/2009	JN05 On 04-February-10			JNOTE	8.58	0.3469	8.5810	0.3469	0.00
10/11/2009	JN10 On 04-February-10			JNOTE	8.75	0.5809	8.7470	0.5809	0.00
10/11/2009	JROD On 30-November-09			Rodi	6.74	0.0029	6.7430	0.0029	0.00
10/11/2009	JROD On 31-December-09			Rodi	6.88	0.0026	6.8750	0.0026	0.00
10/11/2009	JROD On 29-January-10			Rodi	7.07	0.0021	7.0660	0.0021	0.00
10/11/2009	JROD On 26-February-10			Rodi	7.02	0.0046	7.0220	0.0046	0.00
10/11/2009	JROD On 31-March-10			Rodi	7.22	0.0036	7.2230	0.0036	0.00
10/11/2009	OTH1 On 04-February-10			Index Future	293.73	294.2690	293.7320	294.2690	3.00
10/11/2009	OTH1 On 06-May-10			Index Future	299.13	299.6740	299.1280	299.6740	0.00
10/11/2009	R155 On 04-February-10			Bond Future	7.37	113.9816	7.3740	113.9816	31.00
10/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1201	1240	1201	1240	0.00
10/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1009	986	1009	986	0.00
10/11/2009	R157 On 04-February-10			Bond Future	8.36	128.2543	8.3620	128.2543	6,646.00
10/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	331	376	331	376	0.00
10/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3449	3288	3449	3288	0.00
10/11/2009	R157 On 06-May-10			Bond Future	8.43	123.7528	8.4260	123.7528	0.00
10/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1982	2103	1982	2103	0.00
10/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1627	1537	1627	1537	0.00
10/11/2009	R157 On 05-August-10			Bond Future	8.46	126.1814	8.4590	126.1814	0.00
10/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	3009	3144	3009	3144	0.00
10/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1683	1602	1683	1602	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
10/11/2009	R186 On 04-February-10			Bond Future	8.94	115.1710	8.9390	115.1710	10,112.00
10/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	528	584	528	584	0.00
10/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7359	7130	7359	7130	0.00
10/11/2009	R186 On 06-May-10			Bond Future	8.98	117.3121	8.9820	117.3121	0.00
10/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3901	4066	3901	4066	0.00
10/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3732	3606	3732	3606	0.00
10/11/2009	R186 On 05-August-10			Bond Future	9.01	114.3633	9.0110	114.3633	0.00
10/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5886	6078	5886	6078	0.00
10/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3704	3589	3704	3589	0.00
10/11/2009	R201 On 04-February-10			Bond Future	8.42	102.6333	8.4230	102.6333	486.00
10/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	88	104	88	104	0.00
10/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3823	3673	3823	3673	0.00
10/11/2009	R201 On 06-May-10			Bond Future	8.48	104.5418	8.4830	104.5418	0.00
10/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1482	1573	1482	1573	0.00
10/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1417	1342	1417	1342	0.00
10/11/2009	R201 On 05-August-10			Bond Future	8.51	102.2189	8.5140	102.2189	0.00
10/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2813	2931	2813	2931	0.00
10/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1081	1026	1081	1026	0.00
10/11/2009	R203 On 04-February-10			Bond Future	8.91	99.9893	8.9060	99.9893	1,570.00
10/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	282	323	282	323	0.00
10/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4127	3949	4127	3949	0.00
10/11/2009	R203 On 06-May-10			Bond Future	8.97	97.6782	8.9680	97.6782	0.00
10/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2180	2304	2180	2304	0.00
10/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2015	1916	2015	1916	0.00
10/11/2009	R203 On 05-August-10			Bond Future	9.01	99.6367	9.0090	99.6367	0.00
10/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3313	3452	3313	3452	0.00
10/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2109	2021	2109	2021	0.00
10/11/2009	R204 On 04-February-10			Bond Future	8.91	95.8535	8.9050	95.8535	3,649.00
10/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	326	372	326	372	0.00
10/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1952	2098	1952	2098	200.00
10/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	717	797	717	797	200.00
10/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3116	2956	3116	2956	0.00
10/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1400	1307	1400	1307	200.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4553	4359	4553	4359	0.00
10/11/2009	R204 On 06-May-10			Bond Future	8.96	97.6395	8.9620	97.6395	0.00
10/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2407	2544	2407	2544	0.00
10/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2191	2083	2191	2083	0.00
10/11/2009	R204 On 05-August-10			Bond Future	9.00	95.5541	9.0010	95.5541	0.00
10/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3703	3858	3703	3858	0.00
10/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2328	2232	2328	2232	0.00
10/11/2009	R206 On 04-February-10			Bond Future	8.49	97.4026	8.4870	97.4026	2.00
10/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	131	149	131	149	0.00
10/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3373	3256	3373	3256	0.00
10/11/2009	R206 On 06-May-10			Bond Future	8.57	99.2174	8.5670	99.2174	0.00
10/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1721	1806	1721	1806	0.00
10/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1167	1112	1167	1112	0.00
10/11/2009	R206 On 05-August-10			Bond Future	8.61	97.4347	8.6140	97.4347	0.00
10/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2198	2288	2198	2288	0.00
10/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1103	1053	1103	1053	0.00
10/11/2009	R207 On 04-February-10			Bond Future	9.07	89.0209	9.0740	89.0209	600.00
10/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	248	293	248	293	0.00
10/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5333	5074	5333	5074	0.00
10/11/2009	R207 On 06-May-10			Bond Future	9.13	90.6770	9.1340	90.6770	0.00
10/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2728	2910	2728	2910	0.00
10/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2054	1927	2054	1927	0.00
10/11/2009	R207 On 05-August-10			Bond Future	9.18	88.8461	9.1780	88.8461	0.00
10/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	4050	4250	4050	4250	0.00
10/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2230	2115	2230	2115	0.00
10/11/2009	R208 On 04-February-10			Bond Future	9.07	86.6254	9.0710	86.6254	5,004.00
10/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	515	579	515	579	0.00
10/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4135	3946	4135	3946	0.00
10/11/2009	R208 On 06-May-10			Bond Future	9.12	84.8346	9.1230	84.8346	0.00
10/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2857	3010	2857	3010	0.00
10/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2092	1989	2092	1989	0.00
10/11/2009	R208 On 05-August-10			Bond Future	9.16	86.5394	9.1600	86.5394	0.00
10/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4284	4454	4284	4454	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
10/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2284	2191	2284	2191	0.00
10/11/2009	R209 On 04-February-10			Bond Future	8.58	78.3686	8.5810	78.3686	1,800.00
10/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	111	128	111	128	2,500.00
10/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	10522	10774	10522	10774	0.00
10/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	89	83	89	83	0.00
10/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10022	9781	10022	9781	0.00
10/11/2009	R209 On 06-May-10			Bond Future	8.60	76.6763	8.6040	76.6763	0.00
10/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2733	2866	2733	2866	0.00
10/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3600	3476	3600	3476	0.00
10/11/2009	R209 On 05-August-10			Bond Future	8.62	78.2120	8.6170	78.2120	0.00
10/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4609	4768	4609	4768	0.00
10/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3528	3423	3528	3423	0.00
10/11/2009	TRT1 On 04-February-10			Index Future	300.92	301.5860	300.9190	301.5860	100.00
10/11/2009	TRT1 On 06-May-10			Index Future	306.45	307.1260	306.4460	307.1260	0.00
11/11/2009	AL13 On 04-February-10			Index Future	254.59	254.7130	254.5910	254.7130	22.00
11/11/2009	AL7T On 04-February-10			Index Future	325.99	326.2950	325.9870	326.2950	58.00
11/11/2009	ALBI On 04-February-10			Index Future	302.94	303.0340	302.9360	303.0340	585.00
11/11/2009	ALBI On 06-May-10			Index Future	308.50	308.6000	308.4990	308.6000	0.00
11/11/2009	ALBI On 05-August-10			Index Future	313.59	313.7580	313.5940	313.7580	0.00
11/11/2009	CRD1 On 04-February-10			Index Future	131.06	131.1390	131.0640	131.1390	2.00
11/11/2009	CRD1 On 06-May-10			Index Future	133.47	133.5480	133.4700	133.5480	0.00
11/11/2009	GOVI On 04-February-10			GOVI	304.63	304.7205	304.6310	304.7205	1,525.00
11/11/2009	GOVI On 06-May-10			GOVI	310.23	310.3175	310.2250	310.3175	0.00
11/11/2009	GOVI On 05-August-10			GOVI	316.01	316.1030	316.0075	316.1030	0.00
11/11/2009	ILBI On 04-February-10			Index Future	364.95	365.0230	364.9520	365.0230	425.00
11/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0123	6.8874	0.0123	0.00
11/11/2009	J157 On 15-September-15			Interest Rate Swap	8.61	0.0299	8.6090	0.0299	0.00
11/11/2009	J186 On 21-December-26			Interest Rate Swap	8.43	0.0836	8.4280	0.0836	0.00
11/11/2009	J201 On 22-December-14			Interest Rate Swap	8.47	0.0434	8.4680	0.0434	0.00
11/11/2009	J203 On 15-September-17			Interest Rate Swap	8.75	0.0714	8.7450	0.0714	0.00
11/11/2009	J204 On 21-December-18			Interest Rate Swap	8.73	0.0803	8.7280	0.0803	0.00
11/11/2009	J207 On 15-January-20			Interest Rate Swap	8.75	0.0514	8.7530	0.0514	0.00
11/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	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
11/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.90	0.0169	6.9020	0.0169	0.00
11/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.01	0.0172	7.0060	0.0172	0.00
11/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.23	0.0177	7.2280	0.0177	0.00
11/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.53	0.0185	7.5250	0.0185	0.00
11/11/2009	JN02 On 04-February-10			JNOTE	7.75	0.1428	7.7520	0.1428	0.00
11/11/2009	JN05 On 04-February-10			JNOTE	8.58	0.3493	8.5760	0.3493	0.00
11/11/2009	JN10 On 04-February-10			JNOTE	8.77	0.5830	8.7660	0.5830	0.00
11/11/2009	JROD On 30-November-09			Rodi	6.74	0.0029	6.7390	0.0029	0.00
11/11/2009	JROD On 31-December-09			Rodi	6.86	0.0026	6.8640	0.0026	0.00
11/11/2009	JROD On 29-January-10			Rodi	7.05	0.0021	7.0500	0.0021	0.00
11/11/2009	JROD On 26-February-10			Rodi	7.01	0.0046	7.0110	0.0046	0.00
11/11/2009	JROD On 31-March-10			Rodi	7.21	0.0037	7.2090	0.0037	0.00
11/11/2009	OTH1 On 04-February-10			Index Future	293.60	293.7320	293.6020	293.7320	3.00
11/11/2009	OTH1 On 06-May-10			Index Future	298.99	299.1280	298.9930	299.1280	0.00
11/11/2009	R155 On 04-February-10			Bond Future	7.37	113.9191	7.3740	113.9191	31.00
11/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1194	1201	1194	1201	0.00
11/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1002	1009	1002	1009	0.00
11/11/2009	R157 On 04-February-10			Bond Future	8.36	128.0485	8.3590	128.0485	6,646.00
11/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	328	331	328	331	0.00
11/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3432	3449	3432	3449	0.00
11/11/2009	R157 On 06-May-10			Bond Future	8.42	123.5415	8.4230	123.5415	0.00
11/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1985	1982	1985	1982	0.00
11/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1616	1627	1616	1627	0.00
11/11/2009	R157 On 05-August-10			Bond Future	8.46	125.9654	8.4570	125.9654	0.00
11/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	3010	3009	3010	3009	0.00
11/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1675	1683	1675	1683	0.00
11/11/2009	R186 On 04-February-10			Bond Future	8.93	114.8858	8.9270	114.8858	10,112.00
11/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	537	528	537	528	0.00
11/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7254	7359	7254	7359	0.00
11/11/2009	R186 On 06-May-10			Bond Future	8.97	117.0211	8.9700	117.0211	0.00
11/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3949	3901	3949	3901	0.00
11/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3668	3732	3668	3732	0.00
11/11/2009	R186 On 05-August-10			Bond Future	9.00	114.0570	8.9980	114.0570	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
11/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5949	5886	5949	5886	0.00
11/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3646	3704	3646	3704	0.00
11/11/2009	R201 On 04-February-10			Bond Future	8.42	102.4670	8.4200	102.4670	486.00
11/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	87	88	87	88	0.00
11/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3810	3823	3810	3823	0.00
11/11/2009	R201 On 06-May-10			Bond Future	8.48	104.3755	8.4800	104.3755	0.00
11/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1483	1482	1483	1482	0.00
11/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1408	1417	1408	1417	0.00
11/11/2009	R201 On 05-August-10			Bond Future	8.51	102.0459	8.5120	102.0459	0.00
11/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2814	2813	2814	2813	0.00
11/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1076	1081	1076	1081	0.00
11/11/2009	R203 On 04-February-10			Bond Future	8.92	99.7711	8.9240	99.7711	1,570.00
11/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	263	282	263	282	0.00
11/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4204	4127	4204	4127	0.00
11/11/2009	R203 On 06-May-10			Bond Future	8.99	97.4556	8.9870	97.4556	0.00
11/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2123	2180	2123	2180	0.00
11/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2056	2015	2056	2015	0.00
11/11/2009	R203 On 05-August-10			Bond Future	9.03	99.4099	9.0290	99.4099	0.00
11/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3249	3313	3249	3313	0.00
11/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2146	2109	2146	2109	0.00
11/11/2009	R204 On 04-February-10			Bond Future	8.91	95.6142	8.9130	95.6142	3,649.00
11/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	314	326	314	326	0.00
11/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	696	717	696	717	200.00
11/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1916	1952	1916	1952	200.00
11/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1411	1400	1411	1400	200.00
11/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3141	3116	3141	3116	0.00
11/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4586	4553	4586	4553	0.00
11/11/2009	R204 On 06-May-10			Bond Future	8.97	97.3942	8.9710	97.3942	0.00
11/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2373	2407	2373	2407	0.00
11/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2208	2191	2208	2191	0.00
11/11/2009	R204 On 05-August-10			Bond Future	9.01	95.3028	9.0100	95.3028	0.00
11/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3668	3703	3668	3703	0.00
11/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2344	2328	2344	2328	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
11/11/2009	R206 On 04-February-10			Bond Future	8.49	97.2673	8.4940	97.2673	2.00
11/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	126	131	126	131	0.00
11/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3391	3373	3391	3373	0.00
11/11/2009	R206 On 06-May-10			Bond Future	8.58	99.0775	8.5750	99.0775	0.00
11/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1704	1721	1704	1721	0.00
11/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1174	1167	1174	1167	0.00
11/11/2009	R206 On 05-August-10			Bond Future	8.62	97.2946	8.6240	97.2946	0.00
11/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2177	2198	2177	2198	0.00
11/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1111	1103	1111	1103	0.00
11/11/2009	R207 On 04-February-10			Bond Future	9.07	88.7167	9.0720	88.7167	600.00
11/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	245	248	245	248	0.00
11/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5318	5333	5318	5333	0.00
11/11/2009	R207 On 06-May-10			Bond Future	9.13	90.3670	9.1320	90.3670	0.00
11/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2727	2728	2727	2728	0.00
11/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2042	2054	2042	2054	0.00
11/11/2009	R207 On 05-August-10			Bond Future	9.18	88.5304	9.1760	88.5304	0.00
11/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	4051	4050	4051	4050	0.00
11/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2220	2230	2220	2230	0.00
11/11/2009	R208 On 04-February-10			Bond Future	9.07	86.3721	9.0690	86.3721	5,004.00
11/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	510	515	510	515	0.00
11/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4118	4135	4118	4135	0.00
11/11/2009	R208 On 06-May-10			Bond Future	9.12	84.5793	9.1210	84.5793	0.00
11/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2857	2857	2857	2857	0.00
11/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2079	2092	2079	2092	0.00
11/11/2009	R208 On 05-August-10			Bond Future	9.16	86.2759	9.1580	86.2759	0.00
11/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4286	4284	4286	4284	0.00
11/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2274	2284	2274	2284	0.00
11/11/2009	R209 On 04-February-10			Bond Future	8.57	78.1105	8.5690	78.1105	1,800.00
11/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	113	111	113	111	2,500.00
11/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	10615	10522	10615	10522	0.00
11/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	83	89	83	89	0.00
11/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	9924	10022	9924	10022	0.00
11/11/2009	R209 On 06-May-10			Bond Future	8.59	76.4196	8.5930	76.4196	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
11/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2768	2733	2768	2733	0.00
11/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3544	3600	3544	3600	0.00
11/11/2009	R209 On 05-August-10			Bond Future	8.61	77.9480	8.6050	77.9480	0.00
11/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4658	4609	4658	4609	0.00
11/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3478	3528	3478	3528	0.00
11/11/2009	TRT1 On 04-February-10			Index Future	300.83	300.9190	300.8290	300.9190	100.00
11/11/2009	TRT1 On 06-May-10			Index Future	306.35	306.4460	306.3530	306.4460	0.00
12/11/2009	AL13 On 04-February-10			Index Future	254.31	254.5910	254.3110	254.5910	22.00
12/11/2009	AL7T On 04-February-10			Index Future	324.18	325.9870	324.1780	325.9870	58.00
12/11/2009	ALBI On 04-February-10			Index Future	301.28	302.9360	301.2810	302.9360	585.00
12/11/2009	ALBI On 06-May-10			Index Future	306.81	308.4990	306.8130	308.4990	0.00
12/11/2009	ALBI On 05-August-10			Index Future	312.06	313.5940	312.0620	313.5940	0.00
12/11/2009	CRD1 On 04-February-10			Index Future	130.69	131.0640	130.6890	131.0640	2.00
12/11/2009	CRD1 On 06-May-10			Index Future	133.09	133.4700	133.0890	133.4700	0.00
12/11/2009	GOVI On 04-February-10			GOVI	302.93	304.6310	302.9290	304.6310	1,525.00
12/11/2009	GOVI On 06-May-10			GOVI	308.49	310.2250	308.4905	310.2250	0.00
12/11/2009	GOVI On 05-August-10			GOVI	314.24	316.0075	314.2410	316.0075	0.00
12/11/2009	ILBI On 04-February-10			Index Future	365.74	364.9520	365.7440	364.9520	425.00
12/11/2009	J153 On 31-August-10			Interest Rate Swap	6.91	0.0123	6.9124	0.0123	0.00
12/11/2009	J157 On 15-September-15			Interest Rate Swap	8.76	0.0301	8.7620	0.0301	0.00
12/11/2009	J186 On 21-December-26			Interest Rate Swap	8.59	0.0858	8.5930	0.0858	0.00
12/11/2009	J201 On 22-December-14			Interest Rate Swap	8.61	0.0432	8.6060	0.0432	0.00
12/11/2009	J203 On 15-September-17			Interest Rate Swap	8.91	0.0719	8.9050	0.0719	0.00
12/11/2009	J204 On 21-December-18			Interest Rate Swap	8.88	0.0811	8.8830	0.0811	0.00
12/11/2009	J207 On 15-January-20			Interest Rate Swap	8.91	0.0526	8.9110	0.0526	0.00
12/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
12/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.97	0.0169	6.9660	0.0169	0.00
12/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.10	0.0172	7.1040	0.0172	0.00
12/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0177	7.3280	0.0177	0.00
12/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.63	0.0184	7.6340	0.0184	0.00
12/11/2009	JN02 On 04-February-10			JNOTE	7.85	0.1425	7.8510	0.1425	0.00
12/11/2009	JN05 On 04-February-10			JNOTE	8.74	0.3491	8.7350	0.3491	0.00
12/11/2009	JN10 On 04-February-10			JNOTE	8.94	0.5841	8.9350	0.5841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2009	JROD On 30-November-09			Rodi	6.74	0.0030	6.7350	0.0030	0.00
12/11/2009	JROD On 31-December-09			Rodi	6.85	0.0027	6.8520	0.0027	0.00
12/11/2009	JROD On 29-January-10			Rodi	7.03	0.0022	7.0340	0.0022	0.00
12/11/2009	JROD On 26-February-10			Rodi	7.00	0.0046	7.0020	0.0046	0.00
12/11/2009	JROD On 31-March-10			Rodi	7.20	0.0037	7.2000	0.0037	0.00
12/11/2009	OTH1 On 04-February-10			Index Future	292.16	293.6020	292.1550	293.6020	3.00
12/11/2009	OTH1 On 06-May-10			Index Future	297.52	298.9930	297.5190	298.9930	0.00
12/11/2009	R155 On 04-February-10			Bond Future	7.46	113.9191	7.4630	113.9191	31.00
12/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1117	1194	1117	1194	0.00
12/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1061	1002	1061	1002	0.00
12/11/2009	R157 On 04-February-10			Bond Future	8.45	128.0636	8.4540	128.0636	6,646.00
12/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	246	328	246	328	0.00
12/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3824	3432	3824	3432	0.00
12/11/2009	R157 On 06-May-10			Bond Future	8.52	123.5558	8.5230	123.5558	0.00
12/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1731	1985	1731	1985	0.00
12/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1841	1616	1841	1616	0.00
12/11/2009	R157 On 05-August-10			Bond Future	8.56	125.9746	8.5640	125.9746	0.00
12/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2720	3010	2720	3010	0.00
12/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1874	1675	1874	1675	0.00
12/11/2009	R186 On 04-February-10			Bond Future	9.02	114.9997	9.0190	114.9997	10,112.00
12/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	402	537	402	537	0.00
12/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7988	7254	7988	7254	0.00
12/11/2009	R186 On 06-May-10			Bond Future	9.07	117.1336	9.0650	117.1336	0.00
12/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3487	3949	3487	3949	0.00
12/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4092	3668	4092	3668	0.00
12/11/2009	R186 On 05-August-10			Bond Future	9.10	114.1775	9.0960	114.1775	0.00
12/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5414	5949	5414	5949	0.00
12/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4015	3646	4015	3646	0.00
12/11/2009	R201 On 04-February-10			Bond Future	8.52	102.4789	8.5150	102.4789	486.00
12/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	60	87	60	87	0.00
12/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4158	3810	4158	3810	0.00
12/11/2009	R201 On 06-May-10			Bond Future	8.58	104.3868	8.5810	104.3868	0.00
12/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1291	1483	1291	1483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1596	1408	1596	1408	0.00
12/11/2009	R201 On 05-August-10			Bond Future	8.62	102.0531	8.6200	102.0531	0.00
12/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2562	2814	2562	2814	0.00
12/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1212	1076	1212	1076	0.00
12/11/2009	R203 On 04-February-10			Bond Future	9.02	99.6756	9.0170	99.6756	1,570.00
12/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	195	263	195	263	0.00
12/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4627	4204	4627	4204	0.00
12/11/2009	R203 On 06-May-10			Bond Future	9.08	97.3574	9.0840	97.3574	0.00
12/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1869	2123	1869	2123	0.00
12/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2301	2056	2301	2056	0.00
12/11/2009	R203 On 05-August-10			Bond Future	9.13	99.3093	9.1310	99.3093	0.00
12/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2956	3249	2956	3249	0.00
12/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2364	2146	2364	2146	0.00
12/11/2009	R204 On 04-February-10			Bond Future	9.02	95.5676	9.0160	95.5676	3,649.00
12/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	227	314	227	314	0.00
12/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	534	696	534	696	200.00
12/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1591	1916	1591	1916	200.00
12/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1683	1411	1683	1411	200.00
12/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3577	3141	3577	3141	0.00
12/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5098	4586	5098	4586	0.00
12/11/2009	R204 On 06-May-10			Bond Future	9.08	97.3429	9.0780	97.3429	0.00
12/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2062	2373	2062	2373	0.00
12/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2504	2208	2504	2208	0.00
12/11/2009	R204 On 05-August-10			Bond Future	9.12	95.2527	9.1220	95.2527	0.00
12/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3309	3668	3309	3668	0.00
12/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2605	2344	2605	2344	0.00
12/11/2009	R206 On 04-February-10			Bond Future	8.59	97.2448	8.5900	97.2448	2.00
12/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	94	126	94	126	0.00
12/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3668	3391	3668	3391	0.00
12/11/2009	R206 On 06-May-10			Bond Future	8.68	99.0532	8.6780	99.0532	0.00
12/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1528	1704	1528	1704	0.00
12/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1311	1174	1311	1174	0.00
12/11/2009	R206 On 05-August-10			Bond Future	8.74	97.2661	8.7360	97.2661	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1983	2177	1983	2177	0.00
12/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1236	1111	1236	1111	0.00
12/11/2009	R207 On 04-February-10			Bond Future	9.18	88.7287	9.1750	88.7287	600.00
12/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	175	245	175	245	0.00
12/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5858	5318	5858	5318	0.00
12/11/2009	R207 On 06-May-10			Bond Future	9.24	90.3787	9.2390	90.3787	0.00
12/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2386	2727	2386	2727	0.00
12/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2323	2042	2323	2042	0.00
12/11/2009	R207 On 05-August-10			Bond Future	9.29	88.5419	9.2870	88.5419	0.00
12/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3669	4051	3669	4051	0.00
12/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2471	2220	2471	2220	0.00
12/11/2009	R208 On 04-February-10			Bond Future	9.17	86.3844	9.1710	86.3844	5,004.00
12/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	383	510	383	510	0.00
12/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4617	4118	4617	4118	0.00
12/11/2009	R208 On 06-May-10			Bond Future	9.23	84.5915	9.2270	84.5915	0.00
12/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2502	2857	2502	2857	0.00
12/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2364	2079	2364	2079	0.00
12/11/2009	R208 On 05-August-10			Bond Future	9.27	86.2879	9.2680	86.2879	0.00
12/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3886	4286	3886	4286	0.00
12/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2529	2274	2529	2274	0.00
12/11/2009	R209 On 04-February-10			Bond Future	8.66	78.2102	8.6610	78.2102	1,800.00
12/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	77	113	77	113	2,500.00
12/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9881	10615	9881	10615	0.00
12/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	108	83	108	83	0.00
12/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10647	9924	10647	9924	0.00
12/11/2009	R209 On 06-May-10			Bond Future	8.69	76.5105	8.6870	76.5105	0.00
12/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2403	2768	2403	2768	0.00
12/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3951	3544	3951	3544	0.00
12/11/2009	R209 On 05-August-10			Bond Future	8.70	78.0468	8.7020	78.0468	0.00
12/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4209	4658	4209	4658	0.00
12/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3822	3478	3822	3478	0.00
12/11/2009	TRT1 On 04-February-10			Index Future	299.16	300.8290	299.1610	300.8290	100.00
12/11/2009	TRT1 On 06-May-10			Index Future	304.65	306.3530	304.6530	306.3530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	AL13 On 04-February-10			Index Future	254.13	254.3110	254.1260	254.3110	22.00
13/11/2009	AL7T On 04-February-10			Index Future	323.47	324.1780	323.4700	324.1780	58.00
13/11/2009	ALBI On 04-February-10			Index Future	300.68	301.2810	300.6820	301.2810	585.00
13/11/2009	ALBI On 06-May-10			Index Future	306.20	306.8130	306.2020	306.8130	0.00
13/11/2009	ALBI On 05-August-10			Index Future	311.39	312.0620	311.3900	312.0620	0.00
13/11/2009	CRD1 On 04-February-10			Index Future	130.55	130.6890	130.5520	130.6890	2.00
13/11/2009	CRD1 On 06-May-10			Index Future	132.95	133.0890	132.9490	133.0890	0.00
13/11/2009	GOVI On 04-February-10			GOVI	302.32	302.9290	302.3225	302.9290	1,525.00
13/11/2009	GOVI On 06-May-10			GOVI	307.87	308.4905	307.8730	308.4905	0.00
13/11/2009	GOVI On 05-August-10			GOVI	313.61	314.2410	313.6120	314.2410	0.00
13/11/2009	ILBI On 04-February-10			Index Future	364.56	365.7440	364.5590	365.7440	425.00
13/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
13/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
13/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
13/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
13/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
13/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
13/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
13/11/2009	JBAR On 21-December-05			JBar	0.00	0.0000	0.0000	0.0000	0.00
13/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
13/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
13/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
13/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
13/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
13/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
13/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
13/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
13/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
13/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
13/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
13/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
13/11/2009	OTH1 On 04-February-10			Index Future	291.59	292.1550	291.5900	292.1550	3.00
13/11/2009	OTH1 On 06-May-10			Index Future	296.94	297.5190	296.9430	297.5190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	R155 On 04-February-10			Bond Future	7.50	113.7837	7.5010	113.7837	31.00
13/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	1081	1117	1081	1117	0.00
13/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	1083	1061	1083	1061	0.00
13/11/2009	R157 On 04-February-10			Bond Future	8.48	127.5884	8.4840	127.5884	6,646.00
13/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	220	246	220	246	0.00
13/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3948	3824	3948	3824	0.00
13/11/2009	R157 On 06-May-10			Bond Future	8.56	123.0771	8.5560	123.0771	0.00
13/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1649	1731	1649	1731	0.00
13/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1916	1841	1916	1841	0.00
13/11/2009	R157 On 05-August-10			Bond Future	8.60	125.4848	8.5990	125.4848	0.00
13/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2626	2720	2626	2720	0.00
13/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1940	1874	1940	1874	0.00
13/11/2009	R186 On 04-February-10			Bond Future	9.06	114.1303	9.0600	114.1303	10,112.00
13/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	347	402	347	402	0.00
13/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8318	7988	8318	7988	0.00
13/11/2009	R186 On 06-May-10			Bond Future	9.11	116.2475	9.1070	116.2475	0.00
13/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3289	3487	3289	3487	0.00
13/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4282	4092	4282	4092	0.00
13/11/2009	R186 On 05-August-10			Bond Future	9.14	113.2736	9.1400	113.2736	0.00
13/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5179	5414	5179	5414	0.00
13/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4183	4015	4183	4015	0.00
13/11/2009	R201 On 04-February-10			Bond Future	8.55	102.1038	8.5450	102.1038	486.00
13/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	52	60	52	60	0.00
13/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4268	4158	4268	4158	0.00
13/11/2009	R201 On 06-May-10			Bond Future	8.61	104.0061	8.6140	104.0061	0.00
13/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1229	1291	1229	1291	0.00
13/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1658	1596	1658	1596	0.00
13/11/2009	R201 On 05-August-10			Bond Future	8.66	101.6651	8.6550	101.6651	0.00
13/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2481	2562	2481	2562	0.00
13/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1256	1212	1256	1212	0.00
13/11/2009	R203 On 04-February-10			Bond Future	9.05	99.1838	9.0470	99.1838	1,570.00
13/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	174	195	174	195	0.00
13/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4764	4627	4764	4627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	R203 On 06-May-10			Bond Future	9.12	96.8582	9.1160	96.8582	0.00
13/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1786	1869	1786	1869	0.00
13/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2382	2301	2382	2301	0.00
13/11/2009	R203 On 05-August-10			Bond Future	9.17	98.7984	9.1650	98.7984	0.00
13/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2859	2956	2859	2956	0.00
13/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2437	2364	2437	2364	0.00
13/11/2009	R204 On 04-February-10			Bond Future	9.05	94.9701	9.0460	94.9701	3,649.00
13/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	203	227	203	227	0.00
13/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	488	534	488	534	200.00
13/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1496	1591	1496	1591	200.00
13/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1761	1683	1761	1683	200.00
13/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3704	3577	3704	3577	0.00
13/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5246	5098	5246	5098	0.00
13/11/2009	R204 On 06-May-10			Bond Future	9.11	96.7363	9.1100	96.7363	0.00
13/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1970	2062	1970	2062	0.00
13/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2592	2504	2592	2504	0.00
13/11/2009	R204 On 05-August-10			Bond Future	9.16	94.6316	9.1550	94.6316	0.00
13/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3203	3309	3203	3309	0.00
13/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2682	2605	2682	2605	0.00
13/11/2009	R206 On 04-February-10			Bond Future	8.62	96.9364	8.6210	96.9364	2.00
13/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	84	94	84	94	0.00
13/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3757	3668	3757	3668	0.00
13/11/2009	R206 On 06-May-10			Bond Future	8.71	98.7410	8.7120	98.7410	0.00
13/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1470	1528	1470	1528	0.00
13/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1355	1311	1355	1311	0.00
13/11/2009	R206 On 05-August-10			Bond Future	8.77	96.9469	8.7720	96.9469	0.00
13/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1921	1983	1921	1983	0.00
13/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1277	1236	1277	1236	0.00
13/11/2009	R207 On 04-February-10			Bond Future	9.21	88.1185	9.2050	88.1185	600.00
13/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	155	175	155	175	0.00
13/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6015	5858	6015	5858	0.00
13/11/2009	R207 On 06-May-10			Bond Future	9.27	89.7571	9.2700	89.7571	0.00
13/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2288	2386	2288	2386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2403	2323	2403	2323	0.00
13/11/2009	R207 On 05-August-10			Bond Future	9.32	87.9091	9.3200	87.9091	0.00
13/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3555	3669	3555	3669	0.00
13/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2544	2471	2544	2471	0.00
13/11/2009	R208 On 04-February-10			Bond Future	9.20	85.7585	9.2010	85.7585	5,004.00
13/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	347	383	347	383	0.00
13/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4763	4617	4763	4617	0.00
13/11/2009	R208 On 06-May-10			Bond Future	9.26	83.9515	9.2590	83.9515	0.00
13/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2396	2502	2396	2502	0.00
13/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2450	2364	2450	2364	0.00
13/11/2009	R208 On 05-August-10			Bond Future	9.30	85.6338	9.3010	85.6338	0.00
13/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3767	3886	3767	3886	0.00
13/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2604	2529	2604	2529	0.00
13/11/2009	R209 On 04-February-10			Bond Future	8.70	77.4510	8.7020	77.4510	1,800.00
13/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	63	77	63	77	2,500.00
13/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9558	9881	9558	9881	0.00
13/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	119	108	119	108	0.00
13/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10968	10647	10968	10647	0.00
13/11/2009	R209 On 06-May-10			Bond Future	8.73	75.7392	8.7290	75.7392	0.00
13/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2247	2403	2247	2403	0.00
13/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4135	3951	4135	3951	0.00
13/11/2009	R209 On 05-August-10			Bond Future	8.74	77.2539	8.7440	77.2539	0.00
13/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4020	4209	4020	4209	0.00
13/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3972	3822	3972	3822	0.00
13/11/2009	TRT1 On 04-February-10			Index Future	298.57	299.1610	298.5650	299.1610	100.00
13/11/2009	TRT1 On 06-May-10			Index Future	304.05	304.6530	304.0460	304.6530	0.00
16/11/2009	AL13 On 04-February-10			Index Future	249.98	254.1260	249.9770	254.1260	22.00
16/11/2009	AL7T On 04-February-10			Index Future	318.72	323.4700	318.7220	323.4700	58.00
16/11/2009	ALBI On 04-February-10			Index Future	300.83	300.6820	300.8300	300.6820	585.00
16/11/2009	ALBI On 06-May-10			Index Future	306.35	306.2020	306.3520	306.2020	0.00
16/11/2009	ALBI On 05-August-10			Index Future	296.15	311.3900	296.1500	311.3900	0.00
16/11/2009	CRD1 On 04-February-10			Index Future	130.66	130.5520	130.6640	130.5520	2.00
16/11/2009	CRD1 On 06-May-10			Index Future	133.06	132.9490	133.0630	132.9490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	GOVI On 04-February-10			GOVI	302.51	302.3225	302.5100	302.3225	1,525.00
16/11/2009	GOVI On 06-May-10			GOVI	308.06	307.8730	308.0630	307.8730	0.00
16/11/2009	GOVI On 05-August-10			GOVI	313.81	313.6120	313.8060	313.6120	0.00
16/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2009	ILBI On 04-February-10			Index Future	364.41	364.5590	364.4060	364.5590	425.00
16/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
16/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
16/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
16/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
16/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
16/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
16/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
16/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
16/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
16/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
16/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
16/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
16/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
16/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
16/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
16/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
16/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
16/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
16/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
16/11/2009	OTH1 On 04-February-10			Index Future	291.57	291.5900	291.5710	291.5900	3.00
16/11/2009	OTH1 On 06-May-10			Index Future	296.92	296.9430	296.9230	296.9430	0.00
16/11/2009	R155 On 04-February-10			Bond Future	7.57	113.7260	7.5710	113.7260	31.00
16/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	1081	0	1081	0.00
16/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	108	1083	108	1083	0.00
16/11/2009	R157 On 04-February-10			Bond Future	8.45	127.4389	8.4520	127.4389	6,646.00
16/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	229	220	229	220	0.00
16/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3798	3948	3798	3948	0.00
16/11/2009	R157 On 06-May-10			Bond Future	8.52	122.9196	8.5210	122.9196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1715	1649	1715	1649	0.00
16/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1815	1916	1815	1916	0.00
16/11/2009	R157 On 05-August-10			Bond Future	8.56	125.3251	8.5620	125.3251	0.00
16/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2708	2626	2708	2626	0.00
16/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1853	1940	1853	1940	0.00
16/11/2009	R186 On 04-February-10			Bond Future	9.08	113.7460	9.0800	113.7460	10,112.00
16/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	305	347	305	347	0.00
16/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8462	8318	8462	8318	0.00
16/11/2009	R186 On 06-May-10			Bond Future	9.13	115.8590	9.1270	115.8590	0.00
16/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3170	3289	3170	3289	0.00
16/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4348	4282	4348	4282	0.00
16/11/2009	R186 On 05-August-10			Bond Future	9.16	112.8713	9.1610	112.8713	0.00
16/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5047	5179	5047	5179	0.00
16/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4242	4183	4242	4183	0.00
16/11/2009	R201 On 04-February-10			Bond Future	8.50	101.9857	8.5020	101.9857	486.00
16/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	56	52	56	52	0.00
16/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4103	4268	4103	4268	0.00
16/11/2009	R201 On 06-May-10			Bond Future	8.57	103.8821	8.5680	103.8821	0.00
16/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1298	1229	1298	1229	0.00
16/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1554	1658	1554	1658	0.00
16/11/2009	R201 On 05-August-10			Bond Future	8.61	101.5398	8.6060	101.5398	0.00
16/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2581	2481	2581	2481	0.00
16/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1180	1256	1180	1256	0.00
16/11/2009	R203 On 04-February-10			Bond Future	9.04	99.0258	9.0360	99.0258	1,570.00
16/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	168	174	168	174	0.00
16/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4700	4764	4700	4764	0.00
16/11/2009	R203 On 06-May-10			Bond Future	9.10	96.6942	9.1040	96.6942	0.00
16/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1797	1786	1797	1786	0.00
16/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2332	2382	2332	2382	0.00
16/11/2009	R203 On 05-August-10			Bond Future	9.15	98.6288	9.1520	98.6288	0.00
16/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2879	2859	2879	2859	0.00
16/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2392	2437	2392	2437	0.00
16/11/2009	R204 On 04-February-10			Bond Future	9.04	94.7971	9.0350	94.7971	3,649.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	197	203	197	203	0.00
16/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1497	1496	1497	1496	200.00
16/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	480	488	480	488	200.00
16/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3632	3704	3632	3704	0.00
16/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1699	1761	1699	1761	200.00
16/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5177	5246	5177	5246	0.00
16/11/2009	R204 On 06-May-10			Bond Future	9.10	96.5559	9.0980	96.5559	0.00
16/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1982	1970	1982	1970	0.00
16/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2537	2592	2537	2592	0.00
16/11/2009	R204 On 05-August-10			Bond Future	9.14	94.4496	9.1430	94.4496	0.00
16/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3223	3203	3223	3203	0.00
16/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2635	2682	2635	2682	0.00
16/11/2009	R206 On 04-February-10			Bond Future	8.58	96.8370	8.5770	96.8370	2.00
16/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	89	84	89	84	0.00
16/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3621	3757	3621	3757	0.00
16/11/2009	R206 On 06-May-10			Bond Future	8.66	98.6382	8.6640	98.6382	0.00
16/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1535	1470	1535	1470	0.00
16/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1275	1355	1275	1355	0.00
16/11/2009	R206 On 05-August-10			Bond Future	8.72	96.8446	8.7210	96.8446	0.00
16/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1997	1921	1997	1921	0.00
16/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1207	1277	1207	1277	0.00
16/11/2009	R207 On 04-February-10			Bond Future	9.20	87.9418	9.2040	87.9418	600.00
16/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	144	155	144	155	0.00
16/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5998	6015	5998	6015	0.00
16/11/2009	R207 On 06-May-10			Bond Future	9.27	89.5780	9.2690	89.5780	0.00
16/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2270	2288	2270	2288	0.00
16/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2380	2403	2380	2403	0.00
16/11/2009	R207 On 05-August-10			Bond Future	9.32	87.7221	9.3190	87.7221	0.00
16/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3542	3555	3542	3555	0.00
16/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2525	2544	2525	2544	0.00
16/11/2009	R208 On 04-February-10			Bond Future	9.20	85.5756	9.2010	85.5756	5,004.00
16/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	328	347	328	347	0.00
16/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4745	4763	4745	4763	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	R208 On 06-May-10			Bond Future	9.26	83.7596	9.2580	83.7596	0.00
16/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2378	2396	2378	2396	0.00
16/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2426	2450	2426	2450	0.00
16/11/2009	R208 On 05-August-10			Bond Future	9.30	85.4389	9.3000	85.4389	0.00
16/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3753	3767	3753	3767	0.00
16/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2584	2604	2584	2604	0.00
16/11/2009	R209 On 04-February-10			Bond Future	8.73	77.1166	8.7320	77.1166	1,800.00
16/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	50	63	50	63	2,500.00
16/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9315	9558	9315	9558	0.00
16/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	119	119	119	119	0.00
16/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11197	10968	11197	10968	0.00
16/11/2009	R209 On 06-May-10			Bond Future	8.76	75.3987	8.7600	75.3987	0.00
16/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2117	2247	2117	2247	0.00
16/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4254	4135	4254	4135	0.00
16/11/2009	R209 On 05-August-10			Bond Future	8.78	76.9147	8.7760	76.9147	0.00
16/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3864	4020	3864	4020	0.00
16/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4072	3972	4072	3972	0.00
16/11/2009	TRT1 On 04-February-10			Index Future	298.75	298.5650	298.7450	298.5650	100.00
16/11/2009	TRT1 On 06-May-10			Index Future	304.23	304.0460	304.2290	304.0460	0.00
17/11/2009	AL13 On 04-February-10			Index Future	250.09	249.9770	250.0850	249.9770	22.00
17/11/2009	AL7T On 04-February-10			Index Future	318.74	318.7220	318.7420	318.7220	58.00
17/11/2009	ALBI On 04-February-10			Index Future	300.86	300.8300	300.8600	300.8300	585.00
17/11/2009	ALBI On 06-May-10			Index Future	306.38	306.3520	306.3820	306.3520	0.00
17/11/2009	ALBI On 05-August-10			Index Future	296.20	296.1500	296.1980	296.1500	0.00
17/11/2009	CRD1 On 04-February-10			Index Future	130.69	130.6640	130.6880	130.6640	2.00
17/11/2009	CRD1 On 06-May-10			Index Future	133.09	133.0630	133.0870	133.0630	0.00
17/11/2009	GOVI On 04-February-10			GOVI	302.54	302.5100	302.5430	302.5100	1,595.00
17/11/2009	GOVI On 06-May-10			GOVI	308.10	308.0630	308.0970	308.0630	0.00
17/11/2009	GOVI On 05-August-10			GOVI	313.84	313.8060	313.8400	313.8060	0.00
17/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2009	ILBI On 04-February-10			Index Future	364.51	364.4060	364.5130	364.4060	425.00
17/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
17/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	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
17/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
17/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
17/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
17/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
17/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
17/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
17/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
17/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
17/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
17/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
17/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
17/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
17/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
17/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
17/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
17/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
17/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
17/11/2009	OTH1 On 04-February-10			Index Future	291.59	291.5710	291.5890	291.5710	3.00
17/11/2009	OTH1 On 06-May-10			Index Future	296.94	296.9230	296.9410	296.9230	0.00
17/11/2009	R155 On 04-February-10			Bond Future	7.56	113.6197	7.5560	113.6197	31.00
17/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
17/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	85	0	85	0	0.00
17/11/2009	R157 On 04-February-10			Bond Future	8.45	127.5984	8.4510	127.5984	6,646.00
17/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	194	0	194	0	0.00
17/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3758	4	3758	4	0.00
17/11/2009	R157 On 06-May-10			Bond Future	8.52	123.0866	8.5200	123.0866	0.00
17/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1713	2	1713	2	0.00
17/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1809	2	1809	2	0.00
17/11/2009	R157 On 05-August-10			Bond Future	8.56	125.4939	8.5610	125.4939	0.00
17/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2606	3	2606	3	0.00
17/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1747	2	1747	2	0.00
17/11/2009	R186 On 04-February-10			Bond Future	9.08	113.5593	9.0790	113.5593	10,112.00
17/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	268	0	268	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
17/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8416	8	8416	8	0.00
17/11/2009	R186 On 06-May-10			Bond Future	9.13	115.6747	9.1270	115.6747	0.00
17/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3081	3	3081	3	0.00
17/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4259	4	4259	4	0.00
17/11/2009	R186 On 05-August-10			Bond Future	9.16	112.6800	9.1600	112.6800	0.00
17/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4955	5	4955	5	0.00
17/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4141	4	4141	4	0.00
17/11/2009	R201 On 04-February-10			Bond Future	8.49	102.1550	8.4910	102.1550	486.00
17/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	56	0	56	0	0.00
17/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4059	4	4059	4	0.00
17/11/2009	R201 On 06-May-10			Bond Future	8.56	104.0550	8.5560	104.0550	0.00
17/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1315	1	1315	1	0.00
17/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1526	2	1526	2	0.00
17/11/2009	R201 On 05-August-10			Bond Future	8.59	101.7153	8.5930	101.7153	0.00
17/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2580	3	2580	3	0.00
17/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1133	1	1133	1	0.00
17/11/2009	R203 On 04-February-10			Bond Future	9.04	99.0837	9.0350	99.0837	1,570.00
17/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	167	0	167	0	0.00
17/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4694	5	4694	5	0.00
17/11/2009	R203 On 06-May-10			Bond Future	9.10	96.7557	9.1030	96.7557	0.00
17/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1793	2	1793	2	0.00
17/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2323	2	2323	2	0.00
17/11/2009	R203 On 05-August-10			Bond Future	9.15	98.6936	9.1510	98.6936	0.00
17/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2877	3	2877	3	0.00
17/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2385	2	2385	2	0.00
17/11/2009	R204 On 04-February-10			Bond Future	9.03	94.8605	9.0340	94.8605	3,649.00
17/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	180	0	180	0	0.00
17/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	455	0	455	0	200.00
17/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1461	1	1461	1	200.00
17/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1657	2	1657	2	200.00
17/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3602	4	3602	4	0.00
17/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5154	5	5154	5	0.00
17/11/2009	R204 On 06-May-10			Bond Future	9.10	96.6235	9.0970	96.6235	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
17/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1978	2	1978	2	0.00
17/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2527	3	2527	3	0.00
17/11/2009	R204 On 05-August-10			Bond Future	9.14	94.5157	9.1430	94.5157	0.00
17/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3141	3	3141	3	0.00
17/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2553	3	2553	3	0.00
17/11/2009	R206 On 04-February-10			Bond Future	8.57	96.9781	8.5650	96.9781	2.00
17/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	34	0	34	0	0.00
17/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3527	4	3527	4	0.00
17/11/2009	R206 On 06-May-10			Bond Future	8.65	98.7833	8.6520	98.7833	0.00
17/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1315	2	1315	2	0.00
17/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1019	1	1019	1	0.00
17/11/2009	R206 On 05-August-10			Bond Future	8.71	96.9896	8.7080	96.9896	0.00
17/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1885	2	1885	2	0.00
17/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1058	1	1058	1	0.00
17/11/2009	R207 On 04-February-10			Bond Future	9.20	87.9477	9.2040	87.9477	600.00
17/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	127	0	127	0	0.00
17/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5981	6	5981	6	0.00
17/11/2009	R207 On 06-May-10			Bond Future	9.27	89.5838	9.2690	89.5838	0.00
17/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2308	2	2308	2	0.00
17/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2418	2	2418	2	0.00
17/11/2009	R207 On 05-August-10			Bond Future	9.32	87.7277	9.3180	87.7277	0.00
17/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3539	4	3539	4	0.00
17/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2517	3	2517	3	0.00
17/11/2009	R208 On 04-February-10			Bond Future	9.20	85.5756	9.2000	85.5756	5,004.00
17/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	298	0	298	0	0.00
17/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4709	5	4709	5	0.00
17/11/2009	R208 On 06-May-10			Bond Future	9.26	83.7656	9.2570	83.7656	0.00
17/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2417	2	2417	2	0.00
17/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2459	2	2459	2	0.00
17/11/2009	R208 On 05-August-10			Bond Future	9.30	85.4448	9.2990	85.4448	0.00
17/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3685	4	3685	4	0.00
17/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2510	3	2510	3	0.00
17/11/2009	R209 On 04-February-10			Bond Future	8.73	76.8735	8.7320	76.8735	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	35	0	35	0	2,500.00
17/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9296	9	9296	9	0.00
17/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	100	0	100	0	0.00
17/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11182	11	11182	11	0.00
17/11/2009	R209 On 06-May-10			Bond Future	8.76	75.1490	8.7590	75.1490	0.00
17/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2112	2	2112	2	0.00
17/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4241	4	4241	4	0.00
17/11/2009	R209 On 05-August-10			Bond Future	8.78	76.6580	8.7760	76.6580	0.00
17/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3795	4	3795	4	0.00
17/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4003	4	4003	4	0.00
17/11/2009	TRT1 On 04-February-10			Index Future	298.78	298.7450	298.7770	298.7450	100.00
17/11/2009	TRT1 On 06-May-10			Index Future	304.26	304.2290	304.2610	304.2290	0.00
18/11/2009	AL13 On 04-February-10			Index Future	250.44	250.0850	250.4430	250.0850	22.00
18/11/2009	AL7T On 04-February-10			Index Future	320.47	318.7420	320.4650	318.7420	58.00
18/11/2009	ALBI On 04-February-10			Index Future	301.94	300.8600	301.9390	300.8600	585.00
18/11/2009	ALBI On 06-May-10			Index Future	307.48	306.3820	307.4800	306.3820	0.00
18/11/2009	ALBI On 05-August-10			Index Future	297.47	296.1980	297.4730	296.1980	0.00
18/11/2009	CRD1 On 04-February-10			Index Future	131.00	130.6880	130.9950	130.6880	2.00
18/11/2009	CRD1 On 06-May-10			Index Future	133.40	133.0870	133.3980	133.0870	0.00
18/11/2009	GOVI On 04-February-10			GOVI	303.66	302.5430	303.6560	302.5430	1,595.00
18/11/2009	GOVI On 06-May-10			GOVI	309.23	308.0970	309.2280	308.0970	0.00
18/11/2009	GOVI On 05-August-10			GOVI	314.99	313.8400	314.9910	313.8400	0.00
18/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2009	ILBI On 04-February-10			Index Future	364.51	364.5130	364.5050	364.5130	425.00
18/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
18/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
18/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
18/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
18/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
18/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
18/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
18/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
18/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	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
18/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
18/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
18/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
18/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
18/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
18/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
18/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
18/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
18/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
18/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
18/11/2009	OTH1 On 04-February-10			Index Future	292.52	291.5890	292.5220	291.5890	3.00
18/11/2009	OTH1 On 06-May-10			Index Future	297.89	296.9410	297.8890	296.9410	0.00
18/11/2009	R155 On 04-February-10			Bond Future	7.47	113.6425	7.4710	113.6425	31.00
18/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	44	0	44	0	0.00
18/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	0	0	0	0	0.00
18/11/2009	R157 On 04-February-10			Bond Future	8.35	127.6034	8.3530	127.6034	6,576.00
18/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	261	0	261	0	0.00
18/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3334	4	3334	4	0.00
18/11/2009	R157 On 06-May-10			Bond Future	8.42	123.0914	8.4160	123.0914	0.00
18/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1967	2	1967	2	0.00
18/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1565	2	1565	2	0.00
18/11/2009	R157 On 05-August-10			Bond Future	8.45	125.4985	8.4510	125.4985	0.00
18/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2899	3	2899	3	0.00
18/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1536	2	1536	2	0.00
18/11/2009	R186 On 04-February-10			Bond Future	9.03	113.5686	9.0260	113.5686	10,112.00
18/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	313	0	313	0	0.00
18/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7965	8	7965	8	0.00
18/11/2009	R186 On 06-May-10			Bond Future	9.07	115.6747	9.0720	115.6747	0.00
18/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3311	3	3311	3	0.00
18/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3981	4	3981	4	0.00
18/11/2009	R186 On 05-August-10			Bond Future	9.10	112.6891	9.1040	112.6891	0.00
18/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5231	5	5231	5	0.00
18/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3906	4	3906	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
18/11/2009	R201 On 04-February-10			Bond Future	8.40	102.1984	8.4040	102.1984	486.00
18/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	75	0	75	0	0.00
18/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3734	4	3734	4	0.00
18/11/2009	R201 On 06-May-10			Bond Future	8.46	104.1002	8.4630	104.1002	0.00
18/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1488	1	1488	1	0.00
18/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1348	2	1348	2	0.00
18/11/2009	R201 On 05-August-10			Bond Future	8.49	101.7619	8.4940	101.7619	0.00
18/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2808	3	2808	3	0.00
18/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1004	1	1004	1	0.00
18/11/2009	R203 On 04-February-10			Bond Future	8.95	99.0890	8.9490	99.0890	1,570.00
18/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	214	0	214	0	0.00
18/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4287	5	4287	5	0.00
18/11/2009	R203 On 06-May-10			Bond Future	9.01	96.7608	9.0130	96.7608	0.00
18/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2013	2	2013	2	0.00
18/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2080	2	2080	2	0.00
18/11/2009	R203 On 05-August-10			Bond Future	9.06	98.6986	9.0570	98.6986	0.00
18/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3134	3	3134	3	0.00
18/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2172	2	2172	2	0.00
18/11/2009	R204 On 04-February-10			Bond Future	8.95	94.8663	8.9490	94.8663	3,649.00
18/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	231	0	231	0	0.00
18/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1703	1	1703	1	200.00
18/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	562	0	562	0	200.00
18/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3217	4	3217	4	0.00
18/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1407	2	1407	2	200.00
18/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4713	5	4713	5	0.00
18/11/2009	R204 On 06-May-10			Bond Future	9.01	96.6291	9.0080	96.6291	0.00
18/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2219	2	2219	2	0.00
18/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2264	3	2264	3	0.00
18/11/2009	R204 On 05-August-10			Bond Future	9.05	94.5157	9.0500	94.5157	0.00
18/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3425	3	3425	3	0.00
18/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2323	3	2323	3	0.00
18/11/2009	R206 On 04-February-10			Bond Future	8.48	97.0166	8.4770	97.0166	2.00
18/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	46	0	46	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
18/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3256	4	3256	4	0.00
18/11/2009	R206 On 06-May-10			Bond Future	8.56	98.8197	8.5570	98.8197	0.00
18/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1474	1	1474	1	0.00
18/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	889	1	889	1	0.00
18/11/2009	R206 On 05-August-10			Bond Future	8.61	97.0266	8.6050	97.0266	0.00
18/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2063	2	2063	2	0.00
18/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	942	1	942	1	0.00
18/11/2009	R207 On 04-February-10			Bond Future	9.12	87.9477	9.1190	87.9477	600.00
18/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	165	0	165	0	0.00
18/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5517	6	5517	6	0.00
18/11/2009	R207 On 06-May-10			Bond Future	9.18	89.5838	9.1810	89.5838	0.00
18/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2567	2	2567	2	0.00
18/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2167	2	2167	2	0.00
18/11/2009	R207 On 05-August-10			Bond Future	9.23	87.7334	9.2270	87.7334	0.00
18/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3836	4	3836	4	0.00
18/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2297	3	2297	3	0.00
18/11/2009	R208 On 04-February-10			Bond Future	9.12	85.5817	9.1150	85.5817	5,004.00
18/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	375	0	375	0	0.00
18/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4266	5	4266	5	0.00
18/11/2009	R208 On 06-May-10			Bond Future	9.17	83.7716	9.1700	83.7716	0.00
18/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2687	2	2687	2	0.00
18/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2206	2	2206	2	0.00
18/11/2009	R208 On 05-August-10			Bond Future	9.21	85.4507	9.2090	85.4507	0.00
18/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3995	4	3995	4	0.00
18/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2287	3	2287	3	0.00
18/11/2009	R209 On 04-February-10			Bond Future	8.72	76.8735	8.7200	76.8735	1,800.00
18/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	36	0	36	0	2,500.00
18/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9386	9	9386	9	0.00
18/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	93	0	93	0	0.00
18/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11086	11	11086	11	0.00
18/11/2009	R209 On 06-May-10			Bond Future	8.75	75.1570	8.7480	75.1570	0.00
18/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2140	2	2140	2	0.00
18/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4181	4	4181	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
18/11/2009	R209 On 05-August-10			Bond Future	8.76	76.6580	8.7640	76.6580	0.00
18/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3838	4	3838	4	0.00
18/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3950	4	3950	4	0.00
18/11/2009	TRT1 On 04-February-10			Index Future	299.87	298.7770	299.8680	298.7770	100.00
18/11/2009	TRT1 On 06-May-10			Index Future	305.37	304.2610	305.3700	304.2610	0.00
19/11/2009	AL13 On 04-February-10			Index Future	250.53	250.4430	250.5340	250.4430	22.00
19/11/2009	AL7T On 04-February-10			Index Future	321.02	320.4650	321.0150	320.4650	58.00
19/11/2009	ALBI On 04-February-10			Index Future	302.52	301.9390	302.5150	301.9390	586.00
19/11/2009	ALBI On 06-May-10			Index Future	308.07	307.4800	308.0650	307.4800	0.00
19/11/2009	ALBI On 05-August-10			Index Future	298.07	297.4730	298.0690	297.4730	0.00
19/11/2009	CRD1 On 04-February-10			Index Future	131.10	130.9950	131.0960	130.9950	2.00
19/11/2009	CRD1 On 06-May-10			Index Future	133.50	133.3980	133.5010	133.3980	0.00
19/11/2009	GOVI On 04-February-10			GOVI	304.24	303.6560	304.2360	303.6560	1,595.00
19/11/2009	GOVI On 06-May-10			GOVI	309.82	309.2280	309.8190	309.2280	0.00
19/11/2009	GOVI On 05-August-10			GOVI	315.59	314.9910	315.5930	314.9910	0.00
19/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2009	ILBI On 04-February-10			Index Future	364.93	364.5050	364.9310	364.5050	425.00
19/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
19/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
19/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
19/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
19/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
19/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
19/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
19/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
19/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
19/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
19/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
19/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
19/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
19/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
19/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
19/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
19/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
19/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
19/11/2009	OTH1 On 04-February-10			Index Future	293.07	292.5220	293.0680	292.5220	3.00
19/11/2009	OTH1 On 06-May-10			Index Future	298.45	297.8890	298.4450	297.8890	0.00
19/11/2009	R155 On 04-February-10			Bond Future	7.46	113.7716	7.4610	113.7716	31.00
19/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	59	0	59	0	0.00
19/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	0	0	0	0	0.00
19/11/2009	R157 On 04-February-10			Bond Future	8.34	128.0937	8.3410	128.0937	6,576.00
19/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	266	0	266	0	0.00
19/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3279	3	3279	3	0.00
19/11/2009	R157 On 06-May-10			Bond Future	8.40	123.5895	8.4040	123.5895	0.00
19/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1993	2	1993	2	0.00
19/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1533	2	1533	2	0.00
19/11/2009	R157 On 05-August-10			Bond Future	8.44	126.0022	8.4380	126.0022	0.00
19/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2932	3	2932	3	0.00
19/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1510	2	1510	2	0.00
19/11/2009	R186 On 04-February-10			Bond Future	8.97	114.0646	8.9740	114.0646	10,112.00
19/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	363	0	363	0	0.00
19/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7525	8	7525	8	0.00
19/11/2009	R186 On 06-May-10			Bond Future	9.02	116.1826	9.0180	116.1826	0.00
19/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3550	3	3550	3	0.00
19/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3718	4	3718	4	0.00
19/11/2009	R186 On 05-August-10			Bond Future	9.05	113.2003	9.0490	113.2003	0.00
19/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5513	5	5513	5	0.00
19/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3682	4	3682	4	0.00
19/11/2009	R201 On 04-February-10			Bond Future	8.39	102.5422	8.3920	102.5422	486.00
19/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	77	0	77	0	0.00
19/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3689	4	3689	4	0.00
19/11/2009	R201 On 06-May-10			Bond Future	8.45	104.4510	8.4510	104.4510	0.00
19/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1507	1	1507	1	0.00
19/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1322	1	1322	1	0.00
19/11/2009	R201 On 05-August-10			Bond Future	8.48	102.1180	8.4820	102.1180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2834	3	2834	3	0.00
19/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	987	1	987	1	0.00
19/11/2009	R203 On 04-February-10			Bond Future	8.93	99.5431	8.9270	99.5431	1,570.00
19/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	225	0	225	0	0.00
19/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4181	4	4181	4	0.00
19/11/2009	R203 On 06-May-10			Bond Future	8.99	97.2233	8.9910	97.2233	0.00
19/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2064	2	2064	2	0.00
19/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2018	2	2018	2	0.00
19/11/2009	R203 On 05-August-10			Bond Future	9.03	99.1687	9.0340	99.1687	0.00
19/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3195	3	3195	3	0.00
19/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2117	2	2117	2	0.00
19/11/2009	R204 On 04-February-10			Bond Future	8.92	95.3582	8.9170	95.3582	3,649.00
19/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	250	0	250	0	0.00
19/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	602	1	602	1	200.00
19/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1796	2	1796	2	200.00
19/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1314	1	1314	1	200.00
19/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3071	3	3071	3	0.00
19/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4546	5	4546	5	0.00
19/11/2009	R204 On 06-May-10			Bond Future	8.98	97.1326	8.9750	97.1326	0.00
19/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2309	2	2309	2	0.00
19/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2167	2	2167	2	0.00
19/11/2009	R204 On 05-August-10			Bond Future	9.02	95.0303	9.0160	95.0303	0.00
19/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3530	3	3530	3	0.00
19/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2239	2	2239	2	0.00
19/11/2009	R206 On 04-February-10			Bond Future	8.47	97.2995	8.4650	97.2995	2.00
19/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	47	0	47	0	0.00
19/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3219	3	3219	3	0.00
19/11/2009	R206 On 06-May-10			Bond Future	8.54	99.1079	8.5440	99.1079	0.00
19/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1494	1	1494	1	0.00
19/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	870	1	870	1	0.00
19/11/2009	R206 On 05-August-10			Bond Future	8.59	97.3203	8.5920	97.3203	0.00
19/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2084	2	2084	2	0.00
19/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	926	1	926	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2009	R207 On 04-February-10			Bond Future	9.09	88.4495	9.0870	88.4495	600.00
19/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	179	0	179	0	0.00
19/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5341	6	5341	6	0.00
19/11/2009	R207 On 06-May-10			Bond Future	9.15	90.0933	9.1480	90.0933	0.00
19/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2665	3	2665	3	0.00
19/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2073	2	2073	2	0.00
19/11/2009	R207 On 05-August-10			Bond Future	9.19	88.2504	9.1930	88.2504	0.00
19/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3947	4	3947	4	0.00
19/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2214	2	2214	2	0.00
19/11/2009	R208 On 04-February-10			Bond Future	9.08	86.1014	9.0830	86.1014	5,004.00
19/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	405	0	405	0	0.00
19/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4099	4	4099	4	0.00
19/11/2009	R208 On 06-May-10			Bond Future	9.14	84.2948	9.1370	84.2948	0.00
19/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2790	3	2790	3	0.00
19/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2109	2	2109	2	0.00
19/11/2009	R208 On 05-August-10			Bond Future	9.18	85.9838	9.1750	85.9838	0.00
19/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4113	4	4113	4	0.00
19/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2203	2	2203	2	0.00
19/11/2009	R209 On 04-February-10			Bond Future	8.68	76.9706	8.6790	76.9706	1,800.00
19/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	41	0	41	0	2,500.00
19/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9704	9	9704	9	0.00
19/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	78	0	78	0	0.00
19/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10758	11	10758	11	0.00
19/11/2009	R209 On 06-May-10			Bond Future	8.71	75.2455	8.7050	75.2455	0.00
19/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2278	2	2278	2	0.00
19/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3971	4	3971	4	0.00
19/11/2009	R209 On 05-August-10			Bond Future	8.72	76.7541	8.7210	76.7541	0.00
19/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4013	4	4013	4	0.00
19/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3779	4	3779	4	0.00
19/11/2009	TRT1 On 04-February-10			Index Future	300.44	299.8680	300.4380	299.8680	100.00
19/11/2009	TRT1 On 06-May-10			Index Future	305.95	305.3700	305.9500	305.3700	0.00
20/11/2009	AL13 On 04-February-10			Index Future	250.26	250.5340	250.2590	250.5340	22.00
20/11/2009	AL7T On 04-February-10			Index Future	319.53	321.0150	319.5300	321.0150	58.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2009	ALBI On 04-February-10			Index Future	300.98	302.5150	300.9760	302.5150	586.00
20/11/2009	ALBI On 06-May-10			Index Future	306.50	308.0650	306.4970	308.0650	0.00
20/11/2009	ALBI On 05-August-10			Index Future	296.60	298.0690	296.6030	298.0690	0.00
20/11/2009	CRD1 On 04-February-10			Index Future	130.76	131.0960	130.7630	131.0960	2.00
20/11/2009	CRD1 On 06-May-10			Index Future	133.16	133.5010	133.1620	133.5010	0.00
20/11/2009	GOVI On 04-February-10			GOVI	302.68	304.2360	302.6790	304.2360	1,445.00
20/11/2009	GOVI On 06-May-10			GOVI	308.23	309.8190	308.2320	309.8190	0.00
20/11/2009	GOVI On 05-August-10			GOVI	313.98	315.5930	313.9760	315.5930	0.00
20/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2009	ILBI On 04-February-10			Index Future	364.10	364.9310	364.1030	364.9310	425.00
20/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
20/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
20/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
20/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
20/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
20/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
20/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
20/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
20/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
20/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
20/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
20/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
20/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
20/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
20/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
20/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
20/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
20/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
20/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
20/11/2009	OTH1 On 04-February-10			Index Future	291.62	293.0680	291.6230	293.0680	3.00
20/11/2009	OTH1 On 06-May-10			Index Future	296.97	298.4450	296.9730	298.4450	0.00
20/11/2009	R155 On 04-February-10			Bond Future	7.55	113.7868	7.5510	113.7868	31.00
20/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	77	0	77	0	0.00
20/11/2009	R157 On 04-February-10			Bond Future	8.42	128.1539	8.4240	128.1539	6,576.00
20/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	199	0	199	0	0.00
20/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3628	3	3628	3	0.00
20/11/2009	R157 On 06-May-10			Bond Future	8.49	123.6471	8.4930	123.6471	0.00
20/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1762	2	1762	2	0.00
20/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1729	2	1729	2	0.00
20/11/2009	R157 On 05-August-10			Bond Future	8.53	126.0619	8.5320	126.0619	0.00
20/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2671	3	2671	3	0.00
20/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1679	2	1679	2	0.00
20/11/2009	R186 On 04-February-10			Bond Future	9.07	114.5543	9.0660	114.5543	10,112.00
20/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	260	0	260	0	0.00
20/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8287	8	8287	8	0.00
20/11/2009	R186 On 06-May-10			Bond Future	9.11	116.6846	9.1130	116.6846	0.00
20/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3109	4	3109	4	0.00
20/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4158	4	4158	4	0.00
20/11/2009	R186 On 05-August-10			Bond Future	9.15	113.7058	9.1470	113.7058	0.00
20/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4994	6	4994	6	0.00
20/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4061	4	4061	4	0.00
20/11/2009	R201 On 04-February-10			Bond Future	8.48	102.5897	8.4760	102.5897	486.00
20/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	54	0	54	0	0.00
20/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3998	4	3998	4	0.00
20/11/2009	R201 On 06-May-10			Bond Future	8.54	104.4964	8.5400	104.4964	0.00
20/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1332	2	1332	2	0.00
20/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1483	1	1483	1	0.00
20/11/2009	R201 On 05-August-10			Bond Future	8.58	102.1612	8.5770	102.1612	0.00
20/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2607	3	2607	3	0.00
20/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1102	1	1102	1	0.00
20/11/2009	R203 On 04-February-10			Bond Future	9.00	99.6597	8.9990	99.6597	1,570.00
20/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	175	0	175	0	0.00
20/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4512	4	4512	4	0.00
20/11/2009	R203 On 06-May-10			Bond Future	9.07	97.3367	9.0660	97.3367	0.00
20/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1866	2	1866	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
20/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2206	2	2206	2	0.00
20/11/2009	R203 On 05-August-10			Bond Future	9.11	99.2842	9.1130	99.2842	0.00
20/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2966	3	2966	3	0.00
20/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2284	2	2284	2	0.00
20/11/2009	R204 On 04-February-10			Bond Future	9.00	95.5443	8.9990	95.5443	3,649.00
20/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	188	0	188	0	0.00
20/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	478	1	478	1	200.00
20/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1532	2	1532	2	200.00
20/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1526	1	1526	1	200.00
20/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3422	3	3422	3	0.00
20/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4960	5	4960	5	0.00
20/11/2009	R204 On 06-May-10			Bond Future	9.06	97.3201	9.0610	97.3201	0.00
20/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2056	2	2056	2	0.00
20/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2402	2	2402	2	0.00
20/11/2009	R204 On 05-August-10			Bond Future	9.11	95.2193	9.1050	95.2193	0.00
20/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3241	4	3241	4	0.00
20/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2444	2	2444	2	0.00
20/11/2009	R206 On 04-February-10			Bond Future	8.55	97.3382	8.5490	97.3382	2.00
20/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	32	0	32	0	0.00
20/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3474	3	3474	3	0.00
20/11/2009	R206 On 06-May-10			Bond Future	8.64	99.1475	8.6350	99.1475	0.00
20/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1333	1	1333	1	0.00
20/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	985	1	985	1	0.00
20/11/2009	R206 On 05-August-10			Bond Future	8.69	97.3575	8.6910	97.3575	0.00
20/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1906	2	1906	2	0.00
20/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1031	1	1031	1	0.00
20/11/2009	R207 On 04-February-10			Bond Future	9.17	88.6394	9.1690	88.6394	600.00
20/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	132	0	132	0	0.00
20/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5780	5	5780	5	0.00
20/11/2009	R207 On 06-May-10			Bond Future	9.23	90.2854	9.2330	90.2854	0.00
20/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2393	3	2393	3	0.00
20/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2295	2	2295	2	0.00
20/11/2009	R207 On 05-August-10			Bond Future	9.28	88.4446	9.2810	88.4446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3643	4	3643	4	0.00
20/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2411	2	2411	2	0.00
20/11/2009	R208 On 04-February-10			Bond Future	9.17	86.2982	9.1650	86.2982	5,004.00
20/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	312	0	312	0	0.00
20/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4509	4	4509	4	0.00
20/11/2009	R208 On 06-May-10			Bond Future	9.22	84.4944	9.2210	84.4944	0.00
20/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2508	3	2508	3	0.00
20/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2334	2	2334	2	0.00
20/11/2009	R208 On 05-August-10			Bond Future	9.26	86.1863	9.2630	86.1863	0.00
20/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3792	4	3792	4	0.00
20/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2405	2	2405	2	0.00
20/11/2009	R209 On 04-February-10			Bond Future	8.80	77.3039	8.8010	77.3039	1,800.00
20/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	22	0	22	0	2,500.00
20/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	8756	10	8756	10	0.00
20/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	115	0	115	0	0.00
20/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11724	11	11724	11	0.00
20/11/2009	R209 On 06-May-10			Bond Future	8.83	75.5930	8.8310	75.5930	0.00
20/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1859	2	1859	2	0.00
20/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4563	4	4563	4	0.00
20/11/2009	R209 On 05-August-10			Bond Future	8.85	77.1001	8.8490	77.1001	0.00
20/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3480	4	3480	4	0.00
20/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4269	4	4269	4	0.00
20/11/2009	TRT1 On 04-February-10			Index Future	298.91	300.4380	298.9090	300.4380	100.00
20/11/2009	TRT1 On 06-May-10			Index Future	304.39	305.9500	304.3920	305.9500	0.00
23/11/2009	AL13 On 04-February-10			Index Future	254.04	250.2590	254.0420	250.2590	22.00
23/11/2009	AL7T On 04-February-10			Index Future	324.00	319.5300	323.9970	319.5300	58.00
23/11/2009	ALBI On 04-February-10			Index Future	300.67	300.9760	300.6730	300.9760	586.00
23/11/2009	ALBI On 06-May-10			Index Future	306.19	306.4970	306.1890	306.4970	0.00
23/11/2009	ALBI On 05-August-10			Index Future	311.47	296.6030	311.4650	296.6030	0.00
23/11/2009	CRD1 On 04-February-10			Index Future	130.76	130.7630	130.7570	130.7630	2.00
23/11/2009	CRD1 On 06-May-10			Index Future	133.16	133.1620	133.1560	133.1620	0.00
23/11/2009	GOVI On 04-February-10			GOVI	302.37	302.6790	302.3650	302.6790	1,295.00
23/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	21606	0	21606	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	37956	0	37956	0	0.00
23/11/2009	GOVI On 06-May-10			GOVI	307.91	308.2320	307.9120	308.2320	0.00
23/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	47247	0	47247	0	0.00
23/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	66127	0	66127	0	0.00
23/11/2009	GOVI On 05-August-10			GOVI	313.65	313.9760	313.6500	313.9760	0.00
23/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	59565	0	59565	0	0.00
23/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	79065	0	79065	0	0.00
23/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2009	ILBI On 04-February-10			Index Future	363.67	364.1030	363.6680	364.1030	425.00
23/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
23/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
23/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
23/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
23/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
23/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
23/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
23/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
23/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
23/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
23/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
23/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
23/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
23/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
23/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
23/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
23/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
23/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
23/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
23/11/2009	OTH1 On 04-February-10			Index Future	291.37	291.6230	291.3660	291.6230	3.00
23/11/2009	OTH1 On 06-May-10			Index Future	296.71	296.9730	296.7100	296.9730	0.00
23/11/2009	R155 On 04-February-10			Bond Future	7.56	113.6501	7.5560	113.6501	31.00
23/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
23/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	85	0	85	0	0.00
23/11/2009	R157 On 04-February-10			Bond Future	8.44	127.7382	8.4440	127.7382	6,576.00
23/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	174	0	174	0	0.00
23/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3703	4	3703	4	0.00
23/11/2009	R157 On 06-May-10			Bond Future	8.51	123.2205	8.5140	123.2205	0.00
23/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1696	2	1696	2	0.00
23/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1763	2	1763	2	0.00
23/11/2009	R157 On 05-August-10			Bond Future	8.56	125.6310	8.5550	125.6310	0.00
23/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2598	3	2598	3	0.00
23/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1712	2	1712	2	0.00
23/11/2009	R186 On 04-February-10			Bond Future	9.10	113.6900	9.0960	113.6900	10,112.00
23/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	216	0	216	0	0.00
23/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8522	8	8522	8	0.00
23/11/2009	R186 On 06-May-10			Bond Future	9.14	115.8037	9.1440	115.8037	0.00
23/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2945	3	2945	3	0.00
23/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4279	4	4279	4	0.00
23/11/2009	R186 On 05-August-10			Bond Future	9.18	112.8075	9.1790	112.8075	0.00
23/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4808	5	4808	5	0.00
23/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4166	4	4166	4	0.00
23/11/2009	R201 On 04-February-10			Bond Future	8.50	102.2575	8.4960	102.2575	486.00
23/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	45	0	45	0	0.00
23/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4068	4	4068	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	R201 On 06-May-10			Bond Future	8.56	104.1604	8.5620	104.1604	0.00
23/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1279	1	1279	1	0.00
23/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1513	1	1513	1	0.00
23/11/2009	R201 On 05-August-10			Bond Future	8.60	101.8194	8.6000	101.8194	0.00
23/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2544	3	2544	3	0.00
23/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1122	1	1122	1	0.00
23/11/2009	R203 On 04-February-10			Bond Future	9.02	99.2787	9.0190	99.2787	1,570.00
23/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	152	0	152	0	0.00
23/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4595	5	4595	5	0.00
23/11/2009	R203 On 06-May-10			Bond Future	9.09	96.9506	9.0870	96.9506	0.00
23/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1796	2	1796	2	0.00
23/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2244	2	2244	2	0.00
23/11/2009	R203 On 05-August-10			Bond Future	9.14	98.8883	9.1350	98.8883	0.00
23/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2890	3	2890	3	0.00
23/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2318	2	2318	2	0.00
23/11/2009	R204 On 04-February-10			Bond Future	9.02	95.0684	9.0190	95.0684	4,207.00
23/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	163	0	163	0	0.00
23/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	431	0	431	0	200.00
23/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1443	2	1443	2	200.00
23/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1553	2	1553	2	200.00
23/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3491	3	3491	3	0.00
23/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5051	5	5051	5	0.00
23/11/2009	R204 On 06-May-10			Bond Future	9.08	96.8323	9.0820	96.8323	0.00
23/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1979	2	1979	2	0.00
23/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2443	2	2443	2	0.00
23/11/2009	R204 On 05-August-10			Bond Future	9.13	94.7255	9.1270	94.7255	0.00
23/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3157	3	3157	3	0.00
23/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2481	2	2481	2	0.00
23/11/2009	R206 On 04-February-10			Bond Future	8.57	97.0679	8.5690	97.0679	2.00
23/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	27	0	27	0	0.00
23/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3533	3	3533	3	0.00
23/11/2009	R206 On 06-May-10			Bond Future	8.66	98.8712	8.6570	98.8712	0.00
23/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1286	1	1286	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1005	1	1005	1	0.00
23/11/2009	R206 On 05-August-10			Bond Future	8.71	97.0750	8.7140	97.0750	0.00
23/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1859	2	1859	2	0.00
23/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1049	1	1049	1	0.00
23/11/2009	R207 On 04-February-10			Bond Future	9.20	88.1539	9.1990	88.1539	600.00
23/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	109	0	109	0	0.00
23/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5934	6	5934	6	0.00
23/11/2009	R207 On 06-May-10			Bond Future	9.26	89.7918	9.2640	89.7918	0.00
23/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2280	2	2280	2	0.00
23/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2361	2	2361	2	0.00
23/11/2009	R207 On 05-August-10			Bond Future	9.31	87.9431	9.3140	87.9431	0.00
23/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3518	4	3518	4	0.00
23/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2473	2	2473	2	0.00
23/11/2009	R208 On 04-February-10			Bond Future	9.20	85.7951	9.1950	85.7951	5,004.00
23/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	267	0	267	0	0.00
23/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4647	5	4647	5	0.00
23/11/2009	R208 On 06-May-10			Bond Future	9.25	83.9875	9.2530	83.9875	0.00
23/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2386	3	2386	3	0.00
23/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2404	2	2404	2	0.00
23/11/2009	R208 On 05-August-10			Bond Future	9.30	85.6634	9.2950	85.6634	0.00
23/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3664	4	3664	4	0.00
23/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2466	2	2466	2	0.00
23/11/2009	R209 On 04-February-10			Bond Future	8.83	76.3191	8.8310	76.3191	1,800.00
23/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	17	0	17	0	2,500.00
23/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	8517	9	8517	9	0.00
23/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	115	0	115	0	0.00
23/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11958	12	11958	12	0.00
23/11/2009	R209 On 06-May-10			Bond Future	8.86	74.5822	8.8620	74.5822	0.00
23/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1743	2	1743	2	0.00
23/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4692	5	4692	5	0.00
23/11/2009	R209 On 05-August-10			Bond Future	8.88	76.0776	8.8810	76.0776	0.00
23/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3335	3	3335	3	0.00
23/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4376	4	4376	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	TRT1 On 04-February-10			Index Future	298.60	298.9090	298.6030	298.9090	100.00
23/11/2009	TRT1 On 06-May-10			Index Future	304.08	304.3920	304.0800	304.3920	0.00
24/11/2009	AL13 On 04-February-10			Index Future	253.88	254.0420	253.8770	254.0420	44.00
24/11/2009	AL7T On 04-February-10			Index Future	323.11	323.9970	323.1070	323.9970	58.00
24/11/2009	ALBI On 04-February-10			Index Future	299.74	300.6730	299.7390	300.6730	588.00
24/11/2009	ALBI On 06-May-10			Index Future	305.24	306.1890	305.2370	306.1890	0.00
24/11/2009	ALBI On 05-August-10			Index Future	310.64	311.4650	310.6410	311.4650	0.00
24/11/2009	CRD1 On 04-February-10			Index Future	130.57	130.7570	130.5680	130.7570	2.00
24/11/2009	CRD1 On 06-May-10			Index Future	132.96	133.1560	132.9630	133.1560	0.00
24/11/2009	GOVI On 04-February-10			GOVI	301.44	302.3650	301.4350	302.3650	1,145.00
24/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	17781	2	17781	2	0.00
24/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	43431	4	43431	4	0.00
24/11/2009	GOVI On 06-May-10			GOVI	306.96	307.9120	306.9640	307.9120	0.00
24/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	42886	5	42886	5	0.00
24/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	71246	7	71246	7	0.00
24/11/2009	GOVI On 05-August-10			GOVI	312.69	313.6500	312.6850	313.6500	0.00
24/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	55043	6	55043	6	0.00
24/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	84193	8	84193	8	0.00
24/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2009	ILBI On 04-February-10			Index Future	363.36	363.6680	363.3570	363.6680	425.00
24/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
24/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
24/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
24/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
24/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
24/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
24/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
24/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	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
24/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
24/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
24/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
24/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
24/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
24/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
24/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
24/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
24/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
24/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
24/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
24/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
24/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
24/11/2009	OTH1 On 04-February-10			Index Future	290.50	291.3660	290.5020	291.3660	3.00
24/11/2009	OTH1 On 06-May-10			Index Future	295.83	296.7100	295.8310	296.7100	0.00
24/11/2009	R155 On 04-February-10			Bond Future	7.60	113.6425	7.6010	113.6425	31.00
24/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
24/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	153	0	153	0	0.00
24/11/2009	R157 On 04-February-10			Bond Future	8.50	127.6383	8.4960	127.6383	6,576.00
24/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	141	0	141	0	0.00
24/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3929	4	3929	4	0.00
24/11/2009	R157 On 06-May-10			Bond Future	8.57	123.1201	8.5690	123.1201	0.00
24/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1562	2	1562	2	0.00
24/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1891	2	1891	2	0.00
24/11/2009	R157 On 05-August-10			Bond Future	8.61	125.5259	8.6140	125.5259	0.00
24/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2441	3	2441	3	0.00
24/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1824	2	1824	2	0.00
24/11/2009	R186 On 04-February-10			Bond Future	9.15	113.4103	9.1470	113.4103	10,112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	174	0	174	0	0.00
24/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8954	9	8954	9	0.00
24/11/2009	R186 On 06-May-10			Bond Future	9.20	115.5184	9.1970	115.5184	0.00
24/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2718	3	2718	3	0.00
24/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4537	4	4537	4	0.00
24/11/2009	R186 On 05-August-10			Bond Future	9.23	112.5165	9.2330	112.5165	0.00
24/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4539	5	4539	5	0.00
24/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4386	4	4386	4	0.00
24/11/2009	R201 On 04-February-10			Bond Future	8.54	102.1787	8.5370	102.1787	486.00
24/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	37	0	37	0	0.00
24/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4222	4	4222	4	0.00
24/11/2009	R201 On 06-May-10			Bond Future	8.61	104.0776	8.6060	104.0776	0.00
24/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1197	1	1197	1	0.00
24/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1596	2	1596	2	0.00
24/11/2009	R201 On 05-August-10			Bond Future	8.65	101.7368	8.6480	101.7368	0.00
24/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2433	3	2433	3	0.00
24/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1183	1	1183	1	0.00
24/11/2009	R203 On 04-February-10			Bond Future	9.07	99.1732	9.0700	99.1732	1,570.00
24/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	124	0	124	0	0.00
24/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4835	5	4835	5	0.00
24/11/2009	R203 On 06-May-10			Bond Future	9.14	96.8428	9.1400	96.8428	0.00
24/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1664	2	1664	2	0.00
24/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2383	2	2383	2	0.00
24/11/2009	R203 On 05-August-10			Bond Future	9.19	98.7784	9.1910	98.7784	0.00
24/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2734	3	2734	3	0.00
24/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2441	2	2441	2	0.00
24/11/2009	R204 On 04-February-10			Bond Future	9.06	94.9528	9.0600	94.9528	4,207.00
24/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	137	0	137	0	0.00
24/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	376	0	376	0	200.00
24/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1319	1	1319	1	200.00
24/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1665	2	1665	2	200.00
24/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3672	3	3672	3	0.00
24/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5261	5	5261	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
24/11/2009	R204 On 06-May-10			Bond Future	9.12	96.7137	9.1240	96.7137	0.00
24/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1861	2	1861	2	0.00
24/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2562	2	2562	2	0.00
24/11/2009	R204 On 05-August-10			Bond Future	9.17	94.6040	9.1710	94.6040	0.00
24/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3019	3	3019	3	0.00
24/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2586	2	2586	2	0.00
24/11/2009	R206 On 04-February-10			Bond Future	8.59	97.0037	8.5890	97.0037	2.00
24/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	24	0	24	0	0.00
24/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3594	4	3594	4	0.00
24/11/2009	R206 On 06-May-10			Bond Future	8.68	98.8045	8.6790	98.8045	0.00
24/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1246	1	1246	1	0.00
24/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1031	1	1031	1	0.00
24/11/2009	R206 On 05-August-10			Bond Future	8.74	97.0095	8.7380	97.0095	0.00
24/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1816	2	1816	2	0.00
24/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1075	1	1075	1	0.00
24/11/2009	R207 On 04-February-10			Bond Future	9.24	87.9771	9.2390	87.9771	600.00
24/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	91	0	91	0	0.00
24/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6151	6	6151	6	0.00
24/11/2009	R207 On 06-May-10			Bond Future	9.31	89.6126	9.3060	89.6126	0.00
24/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2152	2	2152	2	0.00
24/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2475	2	2475	2	0.00
24/11/2009	R207 On 05-August-10			Bond Future	9.36	87.7560	9.3570	87.7560	0.00
24/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3374	4	3374	4	0.00
24/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2572	2	2572	2	0.00
24/11/2009	R208 On 04-February-10			Bond Future	9.24	85.6121	9.2360	85.6121	5,004.00
24/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	229	0	229	0	0.00
24/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4858	5	4858	5	0.00
24/11/2009	R208 On 06-May-10			Bond Future	9.30	83.7955	9.2950	83.7955	0.00
24/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2252	2	2252	2	0.00
24/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2521	2	2521	2	0.00
24/11/2009	R208 On 05-August-10			Bond Future	9.34	85.4743	9.3390	85.4743	0.00
24/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3509	4	3509	4	0.00
24/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2570	2	2570	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
24/11/2009	R209 On 04-February-10			Bond Future	8.90	76.0802	8.9020	76.0802	1,800.00
24/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	11	0	11	0	2,500.00
24/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	7983	9	7983	9	0.00
24/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	141	0	141	0	0.00
24/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	12512	12	12512	12	0.00
24/11/2009	R209 On 06-May-10			Bond Future	8.93	74.3369	8.9340	74.3369	0.00
24/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1536	2	1536	2	0.00
24/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	5050	5	5050	5	0.00
24/11/2009	R209 On 05-August-10			Bond Future	8.96	75.8255	8.9550	75.8255	0.00
24/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3056	3	3056	3	0.00
24/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4674	4	4674	4	0.00
24/11/2009	TRT1 On 04-February-10			Index Future	297.69	298.6030	297.6900	298.6030	100.00
24/11/2009	TRT1 On 06-May-10			Index Future	303.15	304.0800	303.1500	304.0800	0.00
25/11/2009	AL13 On 04-February-10			Index Future	253.92	253.8770	253.9180	253.8770	44.00
25/11/2009	AL7T On 04-February-10			Index Future	323.80	323.1070	323.8030	323.1070	58.00
25/11/2009	ALBI On 04-February-10			Index Future	300.47	299.7390	300.4670	299.7390	588.00
25/11/2009	ALBI On 06-May-10			Index Future	305.98	305.2370	305.9760	305.2370	68.00
25/11/2009	ALBI On 05-August-10			Index Future	311.25	310.6410	311.2450	310.6410	0.00
25/11/2009	CRD1 On 04-February-10			Index Future	130.76	130.5680	130.7580	130.5680	2.00
25/11/2009	CRD1 On 06-May-10			Index Future	133.16	132.9630	133.1560	132.9630	0.00
25/11/2009	GOVI On 04-February-10			GOVI	302.20	301.4350	302.2000	301.4350	1,132.00
25/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	20539	2	20539	2	0.00
25/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	38539	4	38539	4	0.00
25/11/2009	GOVI On 06-May-10			GOVI	307.74	306.9640	307.7410	306.9640	0.00
25/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	46132	4	46132	4	0.00
25/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	66722	7	66722	7	0.00
25/11/2009	GOVI On 05-August-10			GOVI	313.48	312.6850	313.4760	312.6850	0.00
25/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	58490	6	58490	6	0.00
25/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	79730	8	79730	8	0.00
25/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2009	ILBI On 04-February-10			Index Future	363.47	363.3570	363.4660	363.3570	425.00
25/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
25/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	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
25/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
25/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
25/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
25/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
25/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
25/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.15	92.8700	7.1500	92.8700	0.00
25/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.12	92.8700	7.1200	92.8700	0.00
25/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.05	92.8700	7.0500	92.8700	0.00
25/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.04	92.8700	7.0400	92.8700	0.00
25/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.8700	7.0500	92.8700	0.00
25/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.08	92.8700	7.0800	92.8700	0.00
25/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.11	92.8700	7.1100	92.8700	0.00
25/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.8700	7.3200	92.8700	0.00
25/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.59	92.8700	7.5900	92.8700	0.00
25/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.94	92.8700	7.9400	92.8700	0.00
25/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.32	92.8700	8.3200	92.8700	0.00
25/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.72	92.8700	8.7200	92.8700	0.00
25/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
25/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
25/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
25/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
25/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
25/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
25/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
25/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
25/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
25/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
25/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
25/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
25/11/2009	OTH1 On 04-February-10			Index Future	290.99	290.5020	290.9880	290.5020	3.00
25/11/2009	OTH1 On 06-May-10			Index Future	296.32	295.8310	296.3240	295.8310	0.00
25/11/2009	R155 On 04-February-10			Bond Future	7.57	113.5742	7.5710	113.5742	31.00
25/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	108	0	108	0	0.00
25/11/2009	R157 On 04-February-10			Bond Future	8.43	127.3791	8.4300	127.3791	6,576.00
25/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	174	0	174	0	0.00
25/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3633	4	3633	4	0.00
25/11/2009	R157 On 06-May-10			Bond Future	8.50	122.8576	8.4990	122.8576	0.00
25/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1721	2	1721	2	0.00
25/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1716	2	1716	2	0.00
25/11/2009	R157 On 05-August-10			Bond Future	8.54	125.2568	8.5400	125.2568	0.00
25/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2629	2	2629	2	0.00
25/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1674	2	1674	2	0.00
25/11/2009	R186 On 04-February-10			Bond Future	9.10	112.9372	9.1040	112.9372	10,112.00
25/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	198	0	198	0	0.00
25/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8579	9	8579	9	0.00
25/11/2009	R186 On 06-May-10			Bond Future	9.15	115.0333	9.1520	115.0333	0.00
25/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2890	3	2890	3	0.00
25/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4298	5	4298	5	0.00
25/11/2009	R186 On 05-August-10			Bond Future	9.19	112.0280	9.1870	112.0280	0.00
25/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4751	5	4751	5	0.00
25/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4182	4	4182	4	0.00
25/11/2009	R201 On 04-February-10			Bond Future	8.47	102.0172	8.4710	102.0172	486.00
25/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	47	0	47	0	0.00
25/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3971	4	3971	4	0.00
25/11/2009	R201 On 06-May-10			Bond Future	8.54	103.9121	8.5360	103.9121	0.00
25/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1318	1	1318	1	0.00
25/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1454	2	1454	2	0.00
25/11/2009	R201 On 05-August-10			Bond Future	8.57	101.5648	8.5730	101.5648	0.00
25/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2600	2	2600	2	0.00
25/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1081	1	1081	1	0.00
25/11/2009	R203 On 04-February-10			Bond Future	9.04	98.9049	9.0360	98.9049	1,570.00
25/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	135	0	135	0	0.00
25/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4667	5	4667	5	0.00
25/11/2009	R203 On 06-May-10			Bond Future	9.11	96.5715	9.1050	96.5715	0.00
25/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1740	2	1740	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2280	2	2280	2	0.00
25/11/2009	R203 On 05-August-10			Bond Future	9.15	98.4994	9.1540	98.4994	0.00
25/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2828	3	2828	3	0.00
25/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2351	2	2351	2	0.00
25/11/2009	R204 On 04-February-10			Bond Future	9.03	94.7164	9.0260	94.7164	4,207.00
25/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	151	0	151	0	0.00
25/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	408	0	408	0	200.00
25/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1403	1	1403	1	200.00
25/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1553	2	1553	2	200.00
25/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3508	4	3508	4	0.00
25/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5079	5	5079	5	0.00
25/11/2009	R204 On 06-May-10			Bond Future	9.09	96.4771	9.0890	96.4771	0.00
25/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1947	2	1947	2	0.00
25/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2451	3	2451	3	0.00
25/11/2009	R204 On 05-August-10			Bond Future	9.14	94.3615	9.1350	94.3615	0.00
25/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3122	3	3122	3	0.00
25/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2490	3	2490	3	0.00
25/11/2009	R206 On 04-February-10			Bond Future	8.53	96.9396	8.5330	96.9396	2.00
25/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	29	0	29	0	0.00
25/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3419	4	3419	4	0.00
25/11/2009	R206 On 06-May-10			Bond Future	8.62	98.7379	8.6180	98.7379	0.00
25/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1344	1	1344	1	0.00
25/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	945	1	945	1	0.00
25/11/2009	R206 On 05-August-10			Bond Future	8.67	96.9413	8.6730	96.9413	0.00
25/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1924	2	1924	2	0.00
25/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	998	1	998	1	0.00
25/11/2009	R207 On 04-February-10			Bond Future	9.19	87.7421	9.1850	87.7421	600.00
25/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	108	0	108	0	0.00
25/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5850	6	5850	6	0.00
25/11/2009	R207 On 06-May-10			Bond Future	9.25	89.3707	9.2500	89.3707	0.00
25/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2307	2	2307	2	0.00
25/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2307	2	2307	2	0.00
25/11/2009	R207 On 05-August-10			Bond Future	9.30	87.5130	9.3000	87.5130	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
25/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3552	3	3552	3	0.00
25/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2428	3	2428	3	0.00
25/11/2009	R208 On 04-February-10			Bond Future	9.18	85.3628	9.1820	85.3628	5,004.00
25/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	266	0	266	0	0.00
25/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4567	5	4567	5	0.00
25/11/2009	R208 On 06-May-10			Bond Future	9.24	83.5443	9.2390	83.5443	0.00
25/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2415	2	2415	2	0.00
25/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2349	3	2349	3	0.00
25/11/2009	R208 On 05-August-10			Bond Future	9.28	85.2152	9.2810	85.2152	0.00
25/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3700	4	3700	4	0.00
25/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2419	3	2419	3	0.00
25/11/2009	R209 On 04-February-10			Bond Future	8.88	75.5198	8.8800	75.5198	1,800.00
25/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	12	0	12	0	2,500.00
25/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	8142	8	8142	8	0.00
25/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	127	0	127	0	0.00
25/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	12340	13	12340	13	0.00
25/11/2009	R209 On 06-May-10			Bond Future	8.91	73.7724	8.9120	73.7724	0.00
25/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1587	2	1587	2	0.00
25/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4929	5	4929	5	0.00
25/11/2009	R209 On 05-August-10			Bond Future	8.93	75.2480	8.9330	75.2480	0.00
25/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3127	3	3127	3	0.00
25/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4575	5	4575	5	0.00
25/11/2009	TRT1 On 04-February-10			Index Future	298.44	297.6900	298.4350	297.6900	100.00
25/11/2009	TRT1 On 06-May-10			Index Future	303.91	303.1500	303.9070	303.1500	0.00
26/11/2009	AL13 On 04-February-10			Index Future	253.51	253.9180	253.5050	253.9180	44.00
26/11/2009	AL7T On 04-February-10			Index Future	321.62	323.8030	321.6230	323.8030	58.00
26/11/2009	ALBI On 04-February-10			Index Future	298.40	300.4670	298.4020	300.4670	589.00
26/11/2009	ALBI On 06-May-10			Index Future	303.87	305.9760	303.8730	305.9760	68.00
26/11/2009	ALBI On 05-August-10			Index Future	309.13	311.2450	309.1270	311.2450	0.00
26/11/2009	CRD1 On 04-February-10			Index Future	130.27	130.7580	130.2660	130.7580	2.00
26/11/2009	CRD1 On 06-May-10			Index Future	132.65	133.1560	132.6540	133.1560	0.00
26/11/2009	GOVI On 04-February-10			GOVI	300.10	302.2000	300.1020	302.2000	1,132.00
26/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	13014	2	13014	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	51994	4	51994	4	0.00
26/11/2009	GOVI On 06-May-10			GOVI	305.60	307.7410	305.6040	307.7410	0.00
26/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	36985	5	36985	5	0.00
26/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	78945	7	78945	7	0.00
26/11/2009	GOVI On 05-August-10			GOVI	311.30	313.4760	311.2990	313.4760	0.00
26/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	48855	6	48855	6	0.00
26/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	91865	8	91865	8	0.00
26/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2009	ILBI On 04-February-10			Index Future	363.72	363.4660	363.7220	363.4660	425.00
26/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
26/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
26/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
26/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
26/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
26/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
26/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
26/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.19	92.8500	7.1900	92.8500	0.00
26/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8800	7.1600	92.8800	0.00
26/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.10	92.9500	7.1000	92.9500	0.00
26/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9600	7.0900	92.9600	0.00
26/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.08	92.9500	7.0800	92.9500	0.00
26/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.9200	7.1200	92.9200	0.00
26/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.15	92.8900	7.1500	92.8900	0.00
26/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.37	92.6800	7.3700	92.6800	0.00
26/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.64	92.4100	7.6400	92.4100	0.00
26/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.98	92.0600	7.9800	92.0600	0.00
26/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.37	91.6800	8.3700	91.6800	0.00
26/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.78	91.2800	8.7800	91.2800	0.00
26/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
26/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
26/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
26/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
26/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
26/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
26/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
26/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
26/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
26/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
26/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
26/11/2009	OTH1 On 04-February-10			Index Future	289.08	290.9880	289.0780	290.9880	3.00
26/11/2009	OTH1 On 06-May-10			Index Future	294.38	296.3240	294.3780	296.3240	0.00
26/11/2009	R155 On 04-February-10			Bond Future	7.69	113.6197	7.6860	113.6197	31.00
26/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
26/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	282	0	282	0	0.00
26/11/2009	R157 On 04-February-10			Bond Future	8.54	127.7082	8.5440	127.7082	6,576.00
26/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	112	0	112	0	0.00
26/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	4139	4	4139	4	0.00
26/11/2009	R157 On 06-May-10			Bond Future	8.62	123.1918	8.6210	123.1918	0.00
26/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1437	2	1437	2	0.00
26/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	2014	2	2014	2	0.00
26/11/2009	R157 On 05-August-10			Bond Future	8.67	125.5944	8.6700	125.5944	0.00
26/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2294	3	2294	3	0.00
26/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1931	2	1931	2	0.00
26/11/2009	R186 On 04-February-10			Bond Future	9.23	113.3359	9.2260	113.3359	10,112.00
26/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	120	0	120	0	0.00
26/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	9627	9	9627	9	0.00
26/11/2009	R186 On 06-May-10			Bond Future	9.28	115.4450	9.2790	115.4450	0.00
26/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2386	3	2386	3	0.00
26/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4950	4	4950	4	0.00
26/11/2009	R186 On 05-August-10			Bond Future	9.32	112.4439	9.3180	112.4439	0.00
26/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4131	5	4131	5	0.00
26/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4740	4	4740	4	0.00
26/11/2009	R201 On 04-February-10			Bond Future	8.60	102.2773	8.5960	102.2773	486.00
26/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	26	0	26	0	0.00
26/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4442	4	4442	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
26/11/2009	R201 On 06-May-10			Bond Future	8.67	104.1755	8.6700	104.1755	0.00
26/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1082	1	1082	1	0.00
26/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1721	1	1721	1	0.00
26/11/2009	R201 On 05-August-10			Bond Future	8.72	101.8337	8.7160	101.8337	0.00
26/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2278	3	2278	3	0.00
26/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1271	1	1271	1	0.00
26/11/2009	R203 On 04-February-10			Bond Future	9.15	99.0837	9.1490	99.0837	1,570.00
26/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	87	0	87	0	0.00
26/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	5212	5	5212	5	0.00
26/11/2009	R203 On 06-May-10			Bond Future	9.22	96.7505	9.2230	96.7505	0.00
26/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1467	2	1467	2	0.00
26/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2609	2	2609	2	0.00
26/11/2009	R203 On 05-August-10			Bond Future	9.28	98.6836	9.2780	98.6836	0.00
26/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2501	3	2501	3	0.00
26/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2640	2	2640	2	0.00
26/11/2009	R204 On 04-February-10			Bond Future	9.14	94.9124	9.1390	94.9124	4,207.00
26/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	97	0	97	0	0.00
26/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	285	0	285	0	200.00
26/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1096	1	1096	1	200.00
26/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1896	2	1896	2	200.00
26/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	4035	4	4035	4	0.00
26/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5674	5	5674	5	0.00
26/11/2009	R204 On 06-May-10			Bond Future	9.21	96.6742	9.2070	96.6742	0.00
26/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1642	2	1642	2	0.00
26/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2808	2	2808	2	0.00
26/11/2009	R204 On 05-August-10			Bond Future	9.26	94.5599	9.2570	94.5599	0.00
26/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	2760	3	2760	3	0.00
26/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2798	2	2798	2	0.00
26/11/2009	R206 On 04-February-10			Bond Future	8.65	97.1193	8.6480	97.1193	2.00
26/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	17	0	17	0	0.00
26/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3776	3	3776	3	0.00
26/11/2009	R206 On 06-May-10			Bond Future	8.74	98.9227	8.7430	98.9227	0.00
26/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1138	1	1138	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1117	1	1117	1	0.00
26/11/2009	R206 On 05-August-10			Bond Future	8.81	97.1263	8.8090	97.1263	0.00
26/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1693	2	1693	2	0.00
26/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1153	1	1153	1	0.00
26/11/2009	R207 On 04-February-10			Bond Future	9.30	88.0595	9.2980	88.0595	600.00
26/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	67	0	67	0	0.00
26/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6472	6	6472	6	0.00
26/11/2009	R207 On 06-May-10			Bond Future	9.37	89.6935	9.3670	89.6935	0.00
26/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	1971	2	1971	2	0.00
26/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2644	2	2644	2	0.00
26/11/2009	R207 On 05-August-10			Bond Future	9.42	87.8353	9.4210	87.8353	0.00
26/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3165	4	3165	4	0.00
26/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2723	2	2723	2	0.00
26/11/2009	R208 On 04-February-10			Bond Future	9.30	85.6914	9.3040	85.6914	5,004.00
26/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	173	0	173	0	0.00
26/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	5214	5	5214	5	0.00
26/11/2009	R208 On 06-May-10			Bond Future	9.37	83.8794	9.3660	83.8794	0.00
26/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2034	2	2034	2	0.00
26/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2725	2	2725	2	0.00
26/11/2009	R208 On 05-August-10			Bond Future	9.41	85.5569	9.4130	85.5569	0.00
26/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3257	4	3257	4	0.00
26/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2751	2	2751	2	0.00
26/11/2009	R209 On 04-February-10			Bond Future	9.02	75.6927	9.0230	75.6927	1,800.00
26/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	5	0	5	0	2,500.00
26/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	7099	8	7099	8	0.00
26/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	196	0	196	0	0.00
26/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	13445	12	13445	12	0.00
26/11/2009	R209 On 06-May-10			Bond Future	9.06	73.9441	9.0580	73.9441	0.00
26/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1222	2	1222	2	0.00
26/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	5692	5	5692	5	0.00
26/11/2009	R209 On 05-August-10			Bond Future	9.08	75.4189	9.0830	75.4189	0.00
26/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	2613	3	2613	3	0.00
26/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	5213	5	5213	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
26/11/2009	TRT1 On 04-February-10			Index Future	296.37	298.4350	296.3740	298.4350	100.00
26/11/2009	TRT1 On 06-May-10			Index Future	301.81	303.9070	301.8080	303.9070	0.00
27/11/2009	AL13 On 04-February-10			Index Future	253.59	253.5050	253.5920	253.5050	44.00
27/11/2009	AL7T On 04-February-10			Index Future	321.99	321.6230	321.9930	321.6230	58.00
27/11/2009	ALBI On 04-February-10			Index Future	298.68	298.4020	298.6820	298.4020	592.00
27/11/2009	ALBI On 06-May-10			Index Future	304.19	303.8730	304.1860	303.8730	127.00
27/11/2009	ALBI On 05-August-10			Index Future	309.46	309.1270	309.4590	309.1270	0.00
27/11/2009	CRD1 On 04-February-10			Index Future	130.35	130.2660	130.3500	130.2660	2.00
27/11/2009	CRD1 On 06-May-10			Index Future	132.74	132.6540	132.7400	132.6540	0.00
27/11/2009	GOVI On 04-February-10			GOVI	300.41	300.1020	300.4090	300.1020	1,132.00
27/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	13767	1	13767	1	0.00
27/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	49677	5	49677	5	0.00
27/11/2009	GOVI On 06-May-10			GOVI	305.92	305.6040	305.9160	305.6040	0.00
27/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	38050	4	38050	4	0.00
27/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	76890	8	76890	8	0.00
27/11/2009	GOVI On 05-August-10			GOVI	311.62	311.2990	311.6170	311.2990	0.00
27/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	50043	5	50043	5	0.00
27/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	89873	9	89873	9	0.00
27/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2009	ILBI On 04-February-10			Index Future	363.59	363.7220	363.5870	363.7220	425.00
27/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
27/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
27/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
27/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
27/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
27/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
27/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
27/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.21	92.8100	7.2100	92.8100	0.00
27/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
27/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
27/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9100	7.0500	92.9100	0.00
27/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
27/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.11	92.8800	7.1100	92.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8500	7.1200	92.8500	0.00
27/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
27/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.61	92.3600	7.6100	92.3600	0.00
27/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.97	92.0200	7.9700	92.0200	0.00
27/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.36	91.6300	8.3600	91.6300	0.00
27/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.78	91.2200	8.7800	91.2200	0.00
27/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
27/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
27/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
27/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
27/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
27/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
27/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
27/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
27/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
27/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
27/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
27/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
27/11/2009	OTH1 On 04-February-10			Index Future	289.39	289.0780	289.3870	289.0780	3.00
27/11/2009	OTH1 On 06-May-10			Index Future	294.69	294.3780	294.6920	294.3780	0.00
27/11/2009	R155 On 04-February-10			Bond Future	7.68	113.4455	7.6760	113.4455	31.00
27/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
27/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	267	0	267	0	0.00
27/11/2009	R157 On 04-February-10			Bond Future	8.53	127.1405	8.5330	127.1405	6,576.00
27/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	113	0	113	0	0.00
27/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	4085	4	4085	4	0.00
27/11/2009	R157 On 06-May-10			Bond Future	8.61	122.6102	8.6080	122.6102	0.00
27/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1459	1	1459	1	0.00
27/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1974	2	1974	2	0.00
27/11/2009	R157 On 05-August-10			Bond Future	8.66	125.0021	8.6570	125.0021	0.00
27/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2322	2	2322	2	0.00
27/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1900	2	1900	2	0.00
27/11/2009	R186 On 04-February-10			Bond Future	9.21	112.2103	9.2050	112.2103	10,112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	126	0	126	0	0.00
27/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	9440	10	9440	10	0.00
27/11/2009	R186 On 06-May-10			Bond Future	9.26	114.2890	9.2570	114.2890	0.00
27/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2456	2	2456	2	0.00
27/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4821	5	4821	5	0.00
27/11/2009	R186 On 05-August-10			Bond Future	9.30	111.2655	9.2950	111.2655	0.00
27/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4225	4	4225	4	0.00
27/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4629	5	4629	5	0.00
27/11/2009	R201 On 04-February-10			Bond Future	8.59	101.7853	8.5850	101.7853	486.00
27/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	26	0	26	0	0.00
27/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4399	4	4399	4	0.00
27/11/2009	R201 On 06-May-10			Bond Future	8.66	103.6721	8.6570	103.6721	0.00
27/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1099	1	1099	1	0.00
27/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1689	2	1689	2	0.00
27/11/2009	R201 On 05-August-10			Bond Future	8.70	101.3217	8.7030	101.3217	0.00
27/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2302	2	2302	2	0.00
27/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1248	1	1248	1	0.00
27/11/2009	R203 On 04-February-10			Bond Future	9.13	98.4912	9.1270	98.4912	1,570.00
27/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	92	0	92	0	0.00
27/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	5102	5	5102	5	0.00
27/11/2009	R203 On 06-May-10			Bond Future	9.20	96.1485	9.2010	96.1485	0.00
27/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1508	1	1508	1	0.00
27/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2538	3	2538	3	0.00
27/11/2009	R203 On 05-August-10			Bond Future	9.25	98.0681	9.2540	98.0681	0.00
27/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2556	3	2556	3	0.00
27/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2576	3	2576	3	0.00
27/11/2009	R204 On 04-February-10			Bond Future	9.13	94.2631	9.1280	94.2631	4,207.00
27/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	98	0	98	0	0.00
27/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	288	0	288	0	200.00
27/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1112	1	1112	1	100.00
27/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1849	2	1849	2	200.00
27/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3975	4	3975	4	0.00
27/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5612	6	5612	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2009	R204 On 06-May-10			Bond Future	9.20	96.0116	9.1950	96.0116	0.00
27/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1664	2	1664	2	0.00
27/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2763	3	2763	3	0.00
27/11/2009	R204 On 05-August-10			Bond Future	9.25	93.8899	9.2450	93.8899	0.00
27/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	2788	3	2788	3	0.00
27/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2761	3	2761	3	0.00
27/11/2009	R206 On 04-February-10			Bond Future	8.64	96.7506	8.6370	96.7506	2.00
27/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	17	0	17	0	0.00
27/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3741	4	3741	4	0.00
27/11/2009	R206 On 06-May-10			Bond Future	8.73	98.5445	8.7300	98.5445	0.00
27/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1155	1	1155	1	0.00
27/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1095	1	1095	1	0.00
27/11/2009	R206 On 05-August-10			Bond Future	8.80	96.7396	8.7950	96.7396	0.00
27/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1713	2	1713	2	0.00
27/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1133	1	1133	1	0.00
27/11/2009	R207 On 04-February-10			Bond Future	9.29	87.3970	9.2870	87.3970	600.00
27/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	68	0	68	0	0.00
27/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6408	6	6408	6	0.00
27/11/2009	R207 On 06-May-10			Bond Future	9.36	89.0209	9.3560	89.0209	0.00
27/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	1993	2	1993	2	0.00
27/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2603	3	2603	3	0.00
27/11/2009	R207 On 05-August-10			Bond Future	9.41	87.1530	9.4090	87.1530	0.00
27/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3195	3	3195	3	0.00
27/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2686	3	2686	3	0.00
27/11/2009	R208 On 04-February-10			Bond Future	9.28	84.9516	9.2830	84.9516	5,004.00
27/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	181	0	181	0	0.00
27/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	5095	5	5095	5	0.00
27/11/2009	R208 On 06-May-10			Bond Future	9.34	83.1220	9.3440	83.1220	0.00
27/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2088	2	2088	2	0.00
27/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2649	3	2649	3	0.00
27/11/2009	R208 On 05-August-10			Bond Future	9.39	84.7818	9.3900	84.7818	0.00
27/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3325	3	3325	3	0.00
27/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2685	3	2685	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2009	R209 On 04-February-10			Bond Future	8.99	74.5807	8.9920	74.5807	1,800.00
27/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	6	0	6	0	2,500.00
27/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	7314	7	7314	7	0.00
27/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	172	0	172	0	0.00
27/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	13208	13	13208	13	0.00
27/11/2009	R209 On 06-May-10			Bond Future	9.03	72.8166	9.0260	72.8166	0.00
27/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1287	1	1287	1	0.00
27/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	5512	6	5512	6	0.00
27/11/2009	R209 On 05-August-10			Bond Future	9.05	74.2663	9.0500	74.2663	0.00
27/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	2711	3	2711	3	0.00
27/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	5060	5	5060	5	0.00
27/11/2009	TRT1 On 04-February-10			Index Future	296.68	296.3740	296.6770	296.3740	100.00
27/11/2009	TRT1 On 06-May-10			Index Future	302.12	301.8080	302.1160	301.8080	0.00
30/11/2009	AL13 On 04-February-10			Index Future	253.96	253.5920	253.9620	253.5920	44.00
30/11/2009	AL7T On 04-February-10			Index Future	322.48	321.9930	322.4800	321.9930	58.00
30/11/2009	ALBI On 04-February-10			Index Future	299.34	298.6820	299.3420	298.6820	592.00
30/11/2009	ALBI On 06-May-10			Index Future	304.83	304.1860	304.8290	304.1860	127.00
30/11/2009	ALBI On 05-August-10			Index Future	310.10	309.4590	310.0980	309.4590	0.00
30/11/2009	CRD1 On 04-February-10			Index Future	130.63	130.3500	130.6340	130.3500	2.00
30/11/2009	CRD1 On 06-May-10			Index Future	133.03	132.7400	133.0290	132.7400	0.00
30/11/2009	GOVI On 04-February-10			GOVI	301.05	300.4090	301.0470	300.4090	1,132.00
30/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	15279	1	15279	1	0.00
30/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	44809	5	44809	5	0.00
30/11/2009	GOVI On 06-May-10			GOVI	306.57	305.9160	306.5650	305.9160	0.00
30/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	40187	4	40187	4	0.00
30/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	72537	8	72537	8	0.00
30/11/2009	GOVI On 05-August-10			GOVI	312.28	311.6170	312.2780	311.6170	0.00
30/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	52458	5	52458	5	0.00
30/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	85678	9	85678	9	0.00
30/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2009	ILBI On 04-February-10			Index Future	363.43	363.5870	363.4300	363.5870	425.00
30/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
30/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	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
30/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
30/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
30/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
30/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
30/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
30/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.21	92.7900	7.2050	92.7900	0.00
30/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.13	92.8400	7.1340	92.8400	0.00
30/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.06	92.9000	7.0630	92.9000	0.00
30/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.04	92.9500	7.0380	92.9500	0.00
30/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.03	92.9200	7.0330	92.9200	0.00
30/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.8900	7.0540	92.8900	0.00
30/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.09	92.8800	7.0870	92.8800	0.00
30/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.27	92.6300	7.2710	92.6300	0.00
30/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.3900	7.4940	92.3900	0.00
30/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.84	92.0300	7.8410	92.0300	0.00
30/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.24	91.6400	8.2430	91.6400	0.00
30/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.61	91.2200	8.6080	91.2200	0.00
30/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
30/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
30/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
30/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
30/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
30/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
30/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
30/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	6.7320	0.0030	0.00
30/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
30/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
30/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
30/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
30/11/2009	OTH1 On 04-February-10			Index Future	289.99	289.3870	289.9900	289.3870	3.00
30/11/2009	OTH1 On 06-May-10			Index Future	295.31	294.6920	295.3050	294.6920	0.00
30/11/2009	R155 On 04-February-10			Bond Future	7.61	113.4606	7.6060	113.4606	31.00
30/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	161	0	161	0	0.00
30/11/2009	R157 On 04-February-10			Bond Future	8.49	127.1951	8.4900	127.1951	6,576.00
30/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	122	0	122	0	0.00
30/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3880	4	3880	4	0.00
30/11/2009	R157 On 06-May-10			Bond Future	8.56	122.6720	8.5630	122.6720	0.00
30/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1544	1	1544	1	0.00
30/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1845	2	1845	2	0.00
30/11/2009	R157 On 05-August-10			Bond Future	8.61	125.0611	8.6080	125.0611	0.00
30/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2432	2	2432	2	0.00
30/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1787	2	1787	2	0.00
30/11/2009	R186 On 04-February-10			Bond Future	9.18	112.4028	9.1840	112.4028	10,112.00
30/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	123	0	123	0	0.00
30/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	9244	9	9244	9	0.00
30/11/2009	R186 On 06-May-10			Bond Future	9.24	114.4879	9.2350	114.4879	0.00
30/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2506	2	2506	2	0.00
30/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4671	5	4671	5	0.00
30/11/2009	R186 On 05-August-10			Bond Future	9.27	111.4710	9.2730	111.4710	0.00
30/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4299	4	4299	4	0.00
30/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4506	5	4506	5	0.00
30/11/2009	R201 On 04-February-10			Bond Future	8.54	101.8285	8.5420	101.8285	486.00
30/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	28	0	28	0	0.00
30/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4232	4	4232	4	0.00
30/11/2009	R201 On 06-May-10			Bond Future	8.61	103.7208	8.6120	103.7208	0.00
30/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1161	1	1161	1	0.00
30/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1583	2	1583	2	0.00
30/11/2009	R201 On 05-August-10			Bond Future	8.65	101.3682	8.6540	101.3682	0.00
30/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2400	2	2400	2	0.00
30/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1171	1	1171	1	0.00
30/11/2009	R203 On 04-February-10			Bond Future	9.12	98.6062	9.1160	98.6062	1,570.00
30/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	86	0	86	0	0.00
30/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	5038	5	5038	5	0.00
30/11/2009	R203 On 06-May-10			Bond Future	9.19	96.2604	9.1890	96.2604	0.00
30/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1516	2	1516	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
30/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2485	3	2485	3	0.00
30/11/2009	R203 On 05-August-10			Bond Future	9.24	98.1868	9.2420	98.1868	0.00
30/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2571	3	2571	3	0.00
30/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2531	3	2531	3	0.00
30/11/2009	R204 On 04-February-10			Bond Future	9.11	94.3261	9.1060	94.3261	4,207.00
30/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	96	0	96	0	0.00
30/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	289	0	289	0	200.00
30/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1136	1	1136	1	100.00
30/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1747	2	1747	2	200.00
30/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3850	4	3850	4	0.00
30/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5484	6	5484	6	0.00
30/11/2009	R204 On 06-May-10			Bond Future	9.17	96.0787	9.1730	96.0787	0.00
30/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1697	2	1697	2	0.00
30/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2673	3	2673	3	0.00
30/11/2009	R204 On 05-August-10			Bond Future	9.22	93.9556	9.2220	93.9556	0.00
30/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	2837	3	2837	3	0.00
30/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2684	3	2684	3	0.00
30/11/2009	R206 On 04-February-10			Bond Future	8.59	96.7858	8.5930	96.7858	2.00
30/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	18	0	18	0	0.00
30/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3601	4	3601	4	0.00
30/11/2009	R206 On 06-May-10			Bond Future	8.68	98.5838	8.6840	98.5838	0.00
30/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1217	1	1217	1	0.00
30/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1018	1	1018	1	0.00
30/11/2009	R206 On 05-August-10			Bond Future	8.75	96.7793	8.7450	96.7793	0.00
30/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1787	2	1787	2	0.00
30/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1065	1	1065	1	0.00
30/11/2009	R207 On 04-February-10			Bond Future	9.27	87.4612	9.2650	87.4612	600.00
30/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	66	0	66	0	0.00
30/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6278	6	6278	6	0.00
30/11/2009	R207 On 06-May-10			Bond Future	9.33	89.0838	9.3330	89.0838	0.00
30/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2034	2	2034	2	0.00
30/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2512	3	2512	3	0.00
30/11/2009	R207 On 05-August-10			Bond Future	9.39	87.2203	9.3860	87.2203	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
30/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3249	3	3249	3	0.00
30/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2611	3	2611	3	0.00
30/11/2009	R208 On 04-February-10			Bond Future	9.26	85.0783	9.2620	85.0783	5,004.00
30/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	179	0	179	0	0.00
30/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4966	5	4966	5	0.00
30/11/2009	R208 On 06-May-10			Bond Future	9.32	83.2526	9.3220	83.2526	0.00
30/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2129	2	2129	2	0.00
30/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2559	3	2559	3	0.00
30/11/2009	R208 On 05-August-10			Bond Future	9.37	84.9162	9.3670	84.9162	0.00
30/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3381	3	3381	3	0.00
30/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2606	3	2606	3	0.00
30/11/2009	R209 On 04-February-10			Bond Future	8.94	74.8194	8.9400	74.8194	1,800.00
30/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	6	0	6	0	2,500.00
30/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	7676	7	7676	7	0.00
30/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	131	0	131	0	0.00
30/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	12804	13	12804	13	0.00
30/11/2009	R209 On 06-May-10			Bond Future	8.97	73.0613	8.9740	73.0613	0.00
30/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1386	1	1386	1	0.00
30/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	5210	6	5210	6	0.00
30/11/2009	R209 On 05-August-10			Bond Future	9.00	74.5173	8.9960	74.5173	0.00
30/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	2869	3	2869	3	0.00
30/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4804	5	4804	5	0.00
30/11/2009	TRT1 On 04-February-10			Index Future	297.31	296.6770	297.3070	296.6770	100.00
30/11/2009	TRT1 On 06-May-10			Index Future	302.76	302.1160	302.7560	302.1160	0.00