



Derivatives Monthly Statistics Report

For December 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2009	AL13 On 04-February-10			Index Future	254.07	253.9620	254.0730	253.9620	44.00
01/12/2009	AL7T On 04-February-10			Index Future	323.75	322.4800	323.7450	322.4800	58.00
01/12/2009	ALBI On 04-February-10			Index Future	300.42	299.3420	300.4200	299.3420	592.00
01/12/2009	ALBI On 06-May-10			Index Future	305.93	304.8290	305.9270	304.8290	127.00
01/12/2009	ALBI On 05-August-10			Index Future	311.23	310.0980	311.2330	310.0980	0.00
01/12/2009	CRD1 On 04-February-10			Index Future	130.87	130.6340	130.8730	130.6340	2.00
01/12/2009	CRD1 On 06-May-10			Index Future	133.27	133.0290	133.2710	133.0290	0.00
01/12/2009	GOVI On 04-February-10			GOVI	302.15	301.0470	302.1470	301.0470	1,132.00
01/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	19130	2	19130	2	0.00
01/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	37660	4	37660	4	0.00
01/12/2009	GOVI On 06-May-10			GOVI	307.69	306.5650	307.6850	306.5650	0.00
01/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	44849	4	44849	4	0.00
01/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	65999	7	65999	7	0.00
01/12/2009	GOVI On 05-August-10			GOVI	313.42	312.2780	313.4180	312.2780	0.00
01/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	57411	5	57411	5	0.00
01/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	79231	9	79231	9	0.00
01/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2009	ILBI On 04-February-10			Index Future	363.39	363.4300	363.3940	363.4300	425.00
01/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
01/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
01/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
01/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
01/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
01/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
01/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.23	92.7950	7.2300	92.7950	0.00
01/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8660	7.1600	92.8660	0.00
01/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.08	92.9370	7.0800	92.9370	0.00
01/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9620	7.0500	92.9620	0.00
01/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.9670	7.0500	92.9670	0.00
01/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.07	92.9460	7.0700	92.9460	0.00
01/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.9130	7.1000	92.9130	0.00
01/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.27	92.7290	7.2700	92.7290	0.00
01/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5060	7.4900	92.5060	0.00
01/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.84	92.1590	7.8400	92.1590	0.00
01/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.22	91.7570	8.2200	91.7570	0.00
01/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.64	91.3920	8.6400	91.3920	0.00
01/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
01/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
01/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
01/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
01/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
01/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
01/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
01/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
01/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
01/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
01/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
01/12/2009	OTH1 On 04-February-10			Index Future	290.97	289.9900	290.9710	289.9900	3.00
01/12/2009	OTH1 On 06-May-10			Index Future	296.30	295.3050	296.3040	295.3050	0.00
01/12/2009	R155 On 04-February-10			Bond Future	7.58	113.5667	7.5810	113.5667	31.00
01/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
01/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	123	0	123	0	0.00
01/12/2009	R157 On 04-February-10			Bond Future	8.44	127.4090	8.4360	127.4090	6,576.00
01/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	146	0	146	0	0.00
01/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3635	4	3635	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2009	R157 On 06-May-10			Bond Future	8.51	122.8863	8.5060	122.8863	0.00
01/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1672	2	1672	2	0.00
01/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1701	2	1701	2	0.00
01/12/2009	R157 On 05-August-10			Bond Future	8.55	125.2841	8.5480	125.2841	0.00
01/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2583	2	2583	2	0.00
01/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1665	2	1665	2	0.00
01/12/2009	R186 On 04-February-10			Bond Future	9.11	112.5958	9.1110	112.5958	10,112.00
01/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	159	0	159	0	0.00
01/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8605	9	8605	9	0.00
01/12/2009	R186 On 06-May-10			Bond Future	9.16	114.6874	9.1600	114.6874	0.00
01/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2791	3	2791	3	0.00
01/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4272	5	4272	5	0.00
01/12/2009	R186 On 05-August-10			Bond Future	9.20	111.6682	9.1960	111.6682	0.00
01/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4654	4	4654	4	0.00
01/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	4167	5	4167	5	0.00
01/12/2009	R201 On 04-February-10			Bond Future	8.49	101.9975	8.4880	101.9975	486.00
01/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	34	0	34	0	0.00
01/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4025	4	4025	4	0.00
01/12/2009	R201 On 06-May-10			Bond Future	8.56	103.8896	8.5550	103.8896	0.00
01/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1258	1	1258	1	0.00
01/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1465	2	1465	2	0.00
01/12/2009	R201 On 05-August-10			Bond Future	8.59	101.5433	8.5940	101.5433	0.00
01/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2532	2	2532	2	0.00
01/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1088	1	1088	1	0.00
01/12/2009	R203 On 04-February-10			Bond Future	9.06	98.6637	9.0630	98.6637	1,570.00
01/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	102	0	102	0	0.00
01/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4776	5	4776	5	0.00
01/12/2009	R203 On 06-May-10			Bond Future	9.13	96.3215	9.1340	96.3215	0.00
01/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1634	2	1634	2	0.00
01/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2322	2	2322	2	0.00
01/12/2009	R203 On 05-August-10			Bond Future	9.18	98.2463	9.1840	98.2463	0.00
01/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2717	3	2717	3	0.00
01/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2389	3	2389	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2009	R204 On 04-February-10			Bond Future	9.05	94.4521	9.0540	94.4521	4,207.00
01/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	114	0	114	0	0.00
01/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1261	1	1261	1	100.00
01/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	334	0	334	0	200.00
01/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3596	4	3596	4	0.00
01/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1573	2	1573	2	200.00
01/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5203	5	5203	5	0.00
01/12/2009	R204 On 06-May-10			Bond Future	9.12	96.2019	9.1180	96.2019	0.00
01/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1830	2	1830	2	0.00
01/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2497	3	2497	3	0.00
01/12/2009	R204 On 05-August-10			Bond Future	9.17	94.0815	9.1650	94.0815	0.00
01/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2998	3	2998	3	0.00
01/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2532	3	2532	3	0.00
01/12/2009	R206 On 04-February-10			Bond Future	8.55	96.9267	8.5500	96.9267	2.00
01/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	21	0	21	0	0.00
01/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3466	4	3466	4	0.00
01/12/2009	R206 On 06-May-10			Bond Future	8.64	98.7228	8.6370	98.7228	0.00
01/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1291	1	1291	1	0.00
01/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	949	1	949	1	0.00
01/12/2009	R206 On 05-August-10			Bond Future	8.69	96.9214	8.6940	96.9214	0.00
01/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1871	2	1871	2	0.00
01/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1004	1	1004	1	0.00
01/12/2009	R207 On 04-February-10			Bond Future	9.19	87.5898	9.1920	87.5898	600.00
01/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	85	0	85	0	0.00
01/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5868	6	5868	6	0.00
01/12/2009	R207 On 06-May-10			Bond Future	9.26	89.2156	9.2580	89.2156	0.00
01/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2240	2	2240	2	0.00
01/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2286	3	2286	3	0.00
01/12/2009	R207 On 05-August-10			Bond Future	9.31	87.3496	9.3080	87.3496	0.00
01/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3491	3	3491	3	0.00
01/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2412	3	2412	3	0.00
01/12/2009	R208 On 04-February-10			Bond Future	9.19	85.2053	9.1890	85.2053	5,004.00
01/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	225	0	225	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
01/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4569	5	4569	5	0.00
01/12/2009	R208 On 06-May-10			Bond Future	9.25	83.3834	9.2470	83.3834	0.00
01/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2346	2	2346	2	0.00
01/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2328	3	2328	3	0.00
01/12/2009	R208 On 05-August-10			Bond Future	9.29	85.0508	9.2900	85.0508	0.00
01/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3634	3	3634	3	0.00
01/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2406	3	2406	3	0.00
01/12/2009	R209 On 04-February-10			Bond Future	8.88	75.2227	8.8790	75.2227	1,800.00
01/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	8	0	8	0	2,500.00
01/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8125	8	8125	8	0.00
01/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	102	0	102	0	0.00
01/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	12328	13	12328	13	0.00
01/12/2009	R209 On 06-May-10			Bond Future	8.91	73.4618	8.9110	73.4618	0.00
01/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1539	1	1539	1	0.00
01/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4873	5	4873	5	0.00
01/12/2009	R209 On 05-August-10			Bond Future	8.93	74.9311	8.9310	74.9311	0.00
01/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3090	3	3090	3	0.00
01/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4522	5	4522	5	0.00
01/12/2009	TRT1 On 04-February-10			Index Future	298.39	297.3070	298.3860	297.3070	100.00
01/12/2009	TRT1 On 06-May-10			Index Future	303.86	302.7560	303.8550	302.7560	0.00
02/12/2009	AL13 On 04-February-10			Index Future	254.20	254.0730	254.2000	254.0730	44.00
02/12/2009	AL7T On 04-February-10			Index Future	324.92	323.7450	324.9160	323.7450	58.00
02/12/2009	ALBI On 04-February-10			Index Future	301.69	300.4200	301.6850	300.4200	592.00
02/12/2009	ALBI On 06-May-10			Index Future	307.21	305.9270	307.2120	305.9270	127.00
02/12/2009	ALBI On 05-August-10			Index Future	312.50	311.2330	312.4980	311.2330	0.00
02/12/2009	CRD1 On 04-February-10			Index Future	131.14	130.8730	131.1350	130.8730	2.00
02/12/2009	CRD1 On 06-May-10			Index Future	133.54	133.2710	133.5380	133.2710	0.00
02/12/2009	GOVI On 04-February-10			GOVI	303.42	302.1470	303.4150	302.1470	1,132.00
02/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	24424	2	24424	2	0.00
02/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30274	4	30274	4	0.00
02/12/2009	GOVI On 06-May-10			GOVI	308.98	307.6850	308.9750	307.6850	0.00
02/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	50688	4	50688	4	0.00
02/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	58938	7	58938	7	0.00

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02/12/2009	GOVI On 05-August-10			GOVI	314.73	313.4180	314.7320	313.4180	0.00
02/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	63516	6	63516	6	0.00
02/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	72196	8	72196	8	0.00
02/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2009	ILBI On 04-February-10			Index Future	363.53	363.3940	363.5310	363.3940	425.00
02/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
02/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
02/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
02/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
02/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
02/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
02/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
02/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.21	92.7700	7.2100	92.7700	0.00
02/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.15	92.8400	7.1460	92.8400	0.00
02/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.07	92.9200	7.0650	92.9200	0.00
02/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.03	92.9500	7.0340	92.9500	0.00
02/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.03	92.9500	7.0260	92.9500	0.00
02/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.04	92.9300	7.0420	92.9300	0.00
02/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9000	7.0710	92.9000	0.00
02/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.22	92.7300	7.2230	92.7300	0.00
02/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.45	92.5100	7.4450	92.5100	0.00
02/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.79	92.1600	7.7940	92.1600	0.00
02/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.19	91.7800	8.1910	91.7800	0.00
02/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.57	91.3600	8.5740	91.3600	0.00
02/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
02/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
02/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
02/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
02/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
02/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
02/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
02/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
02/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
02/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
02/12/2009	OTH1 On 04-February-10			Index Future	292.21	290.9710	292.2060	290.9710	3.00
02/12/2009	OTH1 On 06-May-10			Index Future	297.56	296.3040	297.5600	296.3040	0.00
02/12/2009	R155 On 04-February-10			Bond Future	7.53	113.6046	7.5260	113.6046	31.00
02/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
02/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	39	0	39	0	0.00
02/12/2009	R157 On 04-February-10			Bond Future	8.36	127.6783	8.3600	127.6783	6,593.00
02/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	188	0	188	0	0.00
02/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3296	4	3296	4	0.00
02/12/2009	R157 On 06-May-10			Bond Future	8.43	123.1583	8.4250	123.1583	0.00
02/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1869	2	1869	2	0.00
02/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1510	2	1510	2	0.00
02/12/2009	R157 On 05-August-10			Bond Future	8.46	125.5579	8.4620	125.5579	0.00
02/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2812	3	2812	3	0.00
02/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1500	2	1500	2	0.00
02/12/2009	R186 On 04-February-10			Bond Future	9.03	113.2708	9.0280	113.2708	10,112.00
02/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	213	0	213	0	0.00
02/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7884	9	7884	9	0.00
02/12/2009	R186 On 06-May-10			Bond Future	9.07	115.3717	9.0740	115.3717	0.00
02/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3149	3	3149	3	0.00
02/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3838	4	3838	4	0.00
02/12/2009	R186 On 05-August-10			Bond Future	9.11	112.3623	9.1070	112.3623	0.00
02/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	5093	5	5093	5	0.00
02/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3795	4	3795	4	0.00
02/12/2009	R201 On 04-February-10			Bond Future	8.41	102.2102	8.4130	102.2102	486.00
02/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	46	0	46	0	0.00
02/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	3741	4	3741	4	0.00
02/12/2009	R201 On 06-May-10			Bond Future	8.47	104.1039	8.4740	104.1039	0.00
02/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1406	1	1406	1	0.00
02/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1308	1	1308	1	0.00
02/12/2009	R201 On 05-August-10			Bond Future	8.51	101.7583	8.5080	101.7583	0.00
02/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2731	3	2731	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	978	1	978	1	0.00
02/12/2009	R203 On 04-February-10			Bond Future	8.99	98.9417	8.9880	98.9417	1,570.00
02/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	131	0	131	0	0.00
02/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4410	5	4410	5	0.00
02/12/2009	R203 On 06-May-10			Bond Future	9.06	96.6021	9.0550	96.6021	0.00
02/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1819	2	1819	2	0.00
02/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2102	2	2102	2	0.00
02/12/2009	R203 On 05-August-10			Bond Future	9.10	98.5342	9.1020	98.5342	0.00
02/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2935	3	2935	3	0.00
02/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2198	2	2198	2	0.00
02/12/2009	R204 On 04-February-10			Bond Future	8.99	94.7510	8.9900	94.7510	4,207.00
02/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	140	0	140	0	0.00
02/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1433	1	1433	1	100.00
02/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	398	0	398	0	200.00
02/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3290	4	3290	4	0.00
02/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1375	2	1375	2	200.00
02/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	4860	5	4860	5	0.00
02/12/2009	R204 On 06-May-10			Bond Future	9.05	96.5108	9.0510	96.5108	0.00
02/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	2002	2	2002	2	0.00
02/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2291	2	2291	2	0.00
02/12/2009	R204 On 05-August-10			Bond Future	9.10	94.3945	9.0960	94.3945	0.00
02/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	3203	3	3203	3	0.00
02/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2356	3	2356	3	0.00
02/12/2009	R206 On 04-February-10			Bond Future	8.47	97.0647	8.4730	97.0647	2.00
02/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	28	0	28	0	0.00
02/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3225	3	3225	3	0.00
02/12/2009	R206 On 06-May-10			Bond Future	8.56	98.8651	8.5550	98.8651	0.00
02/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1430	1	1430	1	0.00
02/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	839	1	839	1	0.00
02/12/2009	R206 On 05-August-10			Bond Future	8.61	97.0665	8.6050	97.0665	0.00
02/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	2026	2	2026	2	0.00
02/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	905	1	905	1	0.00
02/12/2009	R207 On 04-February-10			Bond Future	9.12	88.0183	9.1180	88.0183	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	110	0	110	0	0.00
02/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5456	6	5456	6	0.00
02/12/2009	R207 On 06-May-10			Bond Future	9.18	89.6473	9.1810	89.6473	0.00
02/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2467	2	2467	2	0.00
02/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2067	2	2067	2	0.00
02/12/2009	R207 On 05-August-10			Bond Future	9.23	87.7900	9.2280	87.7900	0.00
02/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3752	3	3752	3	0.00
02/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2218	2	2218	2	0.00
02/12/2009	R208 On 04-February-10			Bond Future	9.12	85.6487	9.1150	85.6487	5,004.00
02/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	282	0	282	0	0.00
02/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4173	5	4173	5	0.00
02/12/2009	R208 On 06-May-10			Bond Future	9.17	83.8315	9.1700	83.8315	0.00
02/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2584	2	2584	2	0.00
02/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2103	2	2103	2	0.00
02/12/2009	R208 On 05-August-10			Bond Future	9.21	85.5038	9.2100	85.5038	0.00
02/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3910	4	3910	4	0.00
02/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2208	2	2208	2	0.00
02/12/2009	R209 On 04-February-10			Bond Future	8.77	75.7006	8.7650	75.7006	1,800.00
02/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	14	0	14	0	2,500.00
02/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8994	8	8994	8	0.00
02/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	64	0	64	0	0.00
02/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11427	12	11427	12	0.00
02/12/2009	R209 On 06-May-10			Bond Future	8.79	73.9520	8.7940	73.9520	0.00
02/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1868	2	1868	2	0.00
02/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4278	5	4278	5	0.00
02/12/2009	R209 On 05-August-10			Bond Future	8.81	75.4345	8.8120	75.4345	0.00
02/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3535	3	3535	3	0.00
02/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4031	5	4031	5	0.00
02/12/2009	TRT1 On 04-February-10			Index Future	299.63	298.3860	299.6330	298.3860	100.00
02/12/2009	TRT1 On 06-May-10			Index Future	305.12	303.8550	305.1230	303.8550	0.00
03/12/2009	AL13 On 04-February-10			Index Future	254.16	254.2000	254.1640	254.2000	44.00
03/12/2009	AL7T On 04-February-10			Index Future	324.80	324.9160	324.7950	324.9160	58.00
03/12/2009	ALBI On 04-February-10			Index Future	301.69	301.6850	301.6880	301.6850	595.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	ALBI On 06-May-10			Index Future	307.22	307.2120	307.2150	307.2120	127.00
03/12/2009	ALBI On 05-August-10			Index Future	312.50	312.4980	312.4970	312.4980	0.00
03/12/2009	CRD1 On 04-February-10			Index Future	131.10	131.1350	131.0970	131.1350	2.00
03/12/2009	CRD1 On 06-May-10			Index Future	133.50	133.5380	133.4990	133.5380	0.00
03/12/2009	GOVI On 04-February-10			GOVI	303.40	303.4150	303.3970	303.4150	1,132.00
03/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	24127	2	24127	2	0.00
03/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30157	3	30157	3	0.00
03/12/2009	GOVI On 06-May-10			GOVI	308.96	308.9750	308.9550	308.9750	0.00
03/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	50414	5	50414	5	0.00
03/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	58864	6	58864	6	0.00
03/12/2009	GOVI On 05-August-10			GOVI	314.71	314.7320	314.7120	314.7320	0.00
03/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	63280	6	63280	6	0.00
03/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	72160	7	72160	7	0.00
03/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2009	ILBI On 04-February-10			Index Future	363.53	363.5310	363.5310	363.5310	425.00
03/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
03/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
03/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
03/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
03/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
03/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
03/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
03/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.24	92.7900	7.2400	92.7900	0.00
03/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8540	7.1600	92.8540	0.00
03/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.07	92.9350	7.0700	92.9350	0.00
03/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9660	7.0500	92.9660	0.00
03/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.04	92.9740	7.0400	92.9740	0.00
03/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.06	92.9580	7.0600	92.9580	0.00
03/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9290	7.0700	92.9290	0.00
03/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.22	92.7770	7.2200	92.7770	0.00
03/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.43	92.5550	7.4300	92.5550	0.00
03/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.78	92.2060	7.7800	92.2060	0.00
03/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.17	91.8090	8.1700	91.8090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.59	91.4260	8.5900	91.4260	0.00
03/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
03/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
03/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
03/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
03/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
03/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
03/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
03/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
03/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
03/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
03/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
03/12/2009	OTH1 On 04-February-10			Index Future	292.31	292.2060	292.3080	292.2060	3.00
03/12/2009	OTH1 On 06-May-10			Index Future	297.66	297.5600	297.6630	297.5600	0.00
03/12/2009	R155 On 04-February-10			Bond Future	7.54	113.6880	7.5360	113.6880	31.00
03/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
03/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	55	0	55	0	0.00
03/12/2009	R157 On 04-February-10			Bond Future	8.37	128.0586	8.3700	128.0586	6,593.00
03/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	177	0	177	0	0.00
03/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3336	3	3336	3	0.00
03/12/2009	R157 On 06-May-10			Bond Future	8.44	123.5463	8.4360	123.5463	0.00
03/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1836	2	1836	2	0.00
03/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1530	2	1530	2	0.00
03/12/2009	R157 On 05-August-10			Bond Future	8.47	125.9517	8.4730	125.9517	0.00
03/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2777	3	2777	3	0.00
03/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1515	2	1515	2	0.00
03/12/2009	R186 On 04-February-10			Bond Future	9.02	114.0458	9.0170	114.0458	10,112.00
03/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	216	0	216	0	0.00
03/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7784	8	7784	8	0.00
03/12/2009	R186 On 06-May-10			Bond Future	9.06	116.1641	9.0630	116.1641	0.00
03/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3187	3	3187	3	0.00
03/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3774	4	3774	4	0.00
03/12/2009	R186 On 05-August-10			Bond Future	9.10	113.1728	9.0960	113.1728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	5141	5	5141	5	0.00
03/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3742	4	3742	4	0.00
03/12/2009	R201 On 04-February-10			Bond Future	8.43	102.5066	8.4330	102.5066	486.00
03/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	40	0	40	0	0.00
03/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	3814	4	3814	4	0.00
03/12/2009	R201 On 06-May-10			Bond Future	8.50	104.4095	8.4960	104.4095	0.00
03/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1359	1	1359	1	0.00
03/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1344	1	1344	1	0.00
03/12/2009	R201 On 05-August-10			Bond Future	8.53	102.0675	8.5310	102.0675	0.00
03/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2672	3	2672	3	0.00
03/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1002	1	1002	1	0.00
03/12/2009	R203 On 04-February-10			Bond Future	9.00	99.3368	8.9970	99.3368	1,570.00
03/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	123	0	123	0	0.00
03/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4450	4	4450	4	0.00
03/12/2009	R203 On 06-May-10			Bond Future	9.07	97.0071	9.0650	97.0071	0.00
03/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1788	2	1788	2	0.00
03/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2123	2	2123	2	0.00
03/12/2009	R203 On 05-August-10			Bond Future	9.11	98.9433	9.1130	98.9433	0.00
03/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2900	3	2900	3	0.00
03/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2218	2	2218	2	0.00
03/12/2009	R204 On 04-February-10			Bond Future	9.00	95.1205	8.9990	95.1205	4,207.00
03/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	131	0	131	0	0.00
03/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1395	1	1395	1	100.00
03/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	380	0	380	0	200.00
03/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3324	3	3324	3	0.00
03/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1389	1	1389	1	200.00
03/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	4903	5	4903	5	0.00
03/12/2009	R204 On 06-May-10			Bond Future	9.06	96.8889	9.0610	96.8889	0.00
03/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1968	2	1968	2	0.00
03/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2314	2	2314	2	0.00
03/12/2009	R204 On 05-August-10			Bond Future	9.11	94.7753	9.1060	94.7753	0.00
03/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	3166	3	3166	3	0.00
03/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2374	2	2374	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	R206 On 04-February-10			Bond Future	8.49	97.3124	8.4930	97.3124	2.00
03/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	25	0	25	0	0.00
03/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3287	3	3287	3	0.00
03/12/2009	R206 On 06-May-10			Bond Future	8.58	99.1140	8.5760	99.1140	0.00
03/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1389	1	1389	1	0.00
03/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	862	1	862	1	0.00
03/12/2009	R206 On 05-August-10			Bond Future	8.63	97.3203	8.6290	97.3203	0.00
03/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1980	2	1980	2	0.00
03/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	928	1	928	1	0.00
03/12/2009	R207 On 04-February-10			Bond Future	9.13	88.4555	9.1280	88.4555	600.00
03/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	102	0	102	0	0.00
03/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5507	5	5507	5	0.00
03/12/2009	R207 On 06-May-10			Bond Future	9.19	90.0933	9.1910	90.0933	0.00
03/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2429	2	2429	2	0.00
03/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2087	2	2087	2	0.00
03/12/2009	R207 On 05-August-10			Bond Future	9.24	88.2447	9.2380	88.2447	0.00
03/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3712	4	3712	4	0.00
03/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2235	2	2235	2	0.00
03/12/2009	R208 On 04-February-10			Bond Future	9.11	86.1014	9.1140	86.1014	5,004.00
03/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	276	0	276	0	0.00
03/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4161	4	4161	4	0.00
03/12/2009	R208 On 06-May-10			Bond Future	9.17	84.2948	9.1700	84.2948	0.00
03/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2577	3	2577	3	0.00
03/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2096	2	2096	2	0.00
03/12/2009	R208 On 05-August-10			Bond Future	9.21	85.9778	9.2100	85.9778	0.00
03/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3904	4	3904	4	0.00
03/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2202	2	2202	2	0.00
03/12/2009	R209 On 04-February-10			Bond Future	8.75	76.6075	8.7450	76.6075	1,800.00
03/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	14	0	14	0	2,500.00
03/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9147	9	9147	9	0.00
03/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	56	0	56	0	0.00
03/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11266	11	11266	11	0.00
03/12/2009	R209 On 06-May-10			Bond Future	8.77	74.8767	8.7730	74.8767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1925	2	1925	2	0.00
03/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4167	4	4167	4	0.00
03/12/2009	R209 On 05-August-10			Bond Future	8.79	76.3708	8.7910	76.3708	0.00
03/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3613	4	3613	4	0.00
03/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3941	4	3941	4	0.00
03/12/2009	TRT1 On 04-February-10			Index Future	299.62	299.6330	299.6170	299.6330	100.00
03/12/2009	TRT1 On 06-May-10			Index Future	305.11	305.1230	305.1070	305.1230	0.00
04/12/2009	AL13 On 04-February-10			Index Future	253.93	254.1640	253.9280	254.1640	44.00
04/12/2009	AL7T On 04-February-10			Index Future	323.94	324.7950	323.9370	324.7950	58.00
04/12/2009	ALBI On 04-February-10			Index Future	300.97	301.6880	300.9730	301.6880	595.00
04/12/2009	ALBI On 06-May-10			Index Future	306.49	307.2150	306.4870	307.2150	127.00
04/12/2009	ALBI On 05-August-10			Index Future	311.85	312.4970	311.8540	312.4970	0.00
04/12/2009	CRD1 On 04-February-10			Index Future	130.90	131.0970	130.9040	131.0970	2.00
04/12/2009	CRD1 On 06-May-10			Index Future	133.30	133.4990	133.3020	133.4990	0.00
04/12/2009	GOVI On 04-February-10			GOVI	302.67	303.3970	302.6720	303.3970	1,132.00
04/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	20669	2	20669	2	0.00
04/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33949	3	33949	3	0.00
04/12/2009	GOVI On 06-May-10			GOVI	308.22	308.9550	308.2170	308.9550	0.00
04/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	46745	5	46745	5	0.00
04/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62575	6	62575	6	0.00
04/12/2009	GOVI On 05-August-10			GOVI	313.96	314.7120	313.9600	314.7120	0.00
04/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	59525	6	59525	6	0.00
04/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75925	7	75925	7	0.00
04/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2009	ILBI On 04-February-10			Index Future	362.83	363.5310	362.8320	363.5310	425.00
04/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
04/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
04/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
04/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
04/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
04/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
04/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
04/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.22	92.7600	7.2200	92.7600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8400	7.1590	92.8400	0.00
04/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.9300	7.1060	92.9300	0.00
04/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.9500	7.1070	92.9500	0.00
04/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9600	7.0910	92.9600	0.00
04/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.9400	7.1020	92.9400	0.00
04/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.9300	7.1340	92.9300	0.00
04/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.7800	7.3190	92.7800	0.00
04/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.56	92.5700	7.5560	92.5700	0.00
04/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.92	92.2200	7.9190	92.2200	0.00
04/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.32	91.8300	8.3150	91.8300	5,000.00
04/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.69	91.4100	8.6880	91.4100	0.00
04/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
04/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
04/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
04/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
04/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
04/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
04/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
04/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
04/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
04/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
04/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
04/12/2009	OTH1 On 04-February-10			Index Future	291.64	292.3080	291.6370	292.3080	3.00
04/12/2009	OTH1 On 06-May-10			Index Future	296.98	297.6630	296.9800	297.6630	0.00
04/12/2009	R155 On 04-February-10			Bond Future	7.60	113.6728	7.6010	113.6728	31.00
04/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
04/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	153	0	153	0	0.00
04/12/2009	R157 On 04-February-10			Bond Future	8.41	128.0084	8.4100	128.0084	6,593.00
04/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	148	0	148	0	0.00
04/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3507	3	3507	3	0.00
04/12/2009	R157 On 06-May-10			Bond Future	8.48	123.4935	8.4790	123.4935	0.00
04/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1722	2	1722	2	0.00
04/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1622	2	1622	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
04/12/2009	R157 On 05-August-10			Bond Future	8.52	125.9012	8.5190	125.9012	0.00
04/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2648	3	2648	3	0.00
04/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1597	2	1597	2	0.00
04/12/2009	R186 On 04-February-10			Bond Future	9.06	114.1491	9.0570	114.1491	10,112.00
04/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	178	0	178	0	0.00
04/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8121	8	8121	8	0.00
04/12/2009	R186 On 06-May-10			Bond Future	9.11	116.2660	9.1050	116.2660	0.00
04/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2990	3	2990	3	0.00
04/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3965	4	3965	4	0.00
04/12/2009	R186 On 05-August-10			Bond Future	9.14	113.2736	9.1390	113.2736	0.00
04/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4911	5	4911	5	0.00
04/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3905	4	3905	4	0.00
04/12/2009	R201 On 04-February-10			Bond Future	8.47	102.4274	8.4730	102.4274	486.00
04/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	32	0	32	0	0.00
04/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	3964	4	3964	4	0.00
04/12/2009	R201 On 06-May-10			Bond Future	8.54	104.3264	8.5390	104.3264	0.00
04/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1274	1	1274	1	0.00
04/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1421	1	1421	1	0.00
04/12/2009	R201 On 05-August-10			Bond Future	8.58	101.9847	8.5780	101.9847	0.00
04/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2559	3	2559	3	0.00
04/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1058	1	1058	1	0.00
04/12/2009	R203 On 04-February-10			Bond Future	9.05	99.2893	9.0480	99.2893	1,570.00
04/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	98	0	98	0	0.00
04/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4693	4	4693	4	0.00
04/12/2009	R203 On 06-May-10			Bond Future	9.12	96.9557	9.1180	96.9557	0.00
04/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1653	2	1653	2	0.00
04/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2259	2	2259	2	0.00
04/12/2009	R203 On 05-August-10			Bond Future	9.17	98.8883	9.1680	98.8883	0.00
04/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2744	3	2744	3	0.00
04/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2337	2	2337	2	0.00
04/12/2009	R204 On 04-February-10			Bond Future	9.05	95.0684	9.0500	95.0684	4,207.00
04/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	104	0	104	0	0.00
04/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1239	1	1239	1	100.00

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04/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	317	0	317	0	200.00
04/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3556	3	3556	3	0.00
04/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1528	1	1528	1	200.00
04/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5170	5	5170	5	0.00
04/12/2009	R204 On 06-May-10			Bond Future	9.11	96.8323	9.1140	96.8323	0.00
04/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1819	2	1819	2	0.00
04/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2464	2	2464	2	0.00
04/12/2009	R204 On 05-August-10			Bond Future	9.16	94.7200	9.1620	94.7200	0.00
04/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2991	3	2991	3	0.00
04/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2508	2	2508	2	0.00
04/12/2009	R206 On 04-February-10			Bond Future	8.52	97.2480	8.5240	97.2480	2.00
04/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	21	0	21	0	0.00
04/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3383	3	3383	3	0.00
04/12/2009	R206 On 06-May-10			Bond Future	8.61	99.0502	8.6090	99.0502	0.00
04/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1328	1	1328	1	0.00
04/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	901	1	901	1	0.00
04/12/2009	R206 On 05-August-10			Bond Future	8.67	97.2518	8.6650	97.2518	0.00
04/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1913	2	1913	2	0.00
04/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	964	1	964	1	0.00
04/12/2009	R207 On 04-February-10			Bond Future	9.17	88.3962	9.1680	88.3962	600.00
04/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	84	0	84	0	0.00
04/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5726	6	5726	6	0.00
04/12/2009	R207 On 06-May-10			Bond Future	9.23	90.0352	9.2330	90.0352	0.00
04/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2293	2	2293	2	0.00
04/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2195	2	2195	2	0.00
04/12/2009	R207 On 05-August-10			Bond Future	9.28	88.1877	9.2820	88.1877	0.00
04/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3559	4	3559	4	0.00
04/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2333	2	2333	2	0.00
04/12/2009	R208 On 04-February-10			Bond Future	9.17	86.1075	9.1650	86.1075	5,004.00
04/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	226	0	226	0	0.00
04/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4423	4	4423	4	0.00
04/12/2009	R208 On 06-May-10			Bond Future	9.22	84.2948	9.2220	84.2948	0.00
04/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2401	3	2401	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
04/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2233	2	2233	2	0.00
04/12/2009	R208 On 05-August-10			Bond Future	9.26	85.9778	9.2640	85.9778	0.00
04/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3706	4	3706	4	0.00
04/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2325	2	2325	2	0.00
04/12/2009	R209 On 04-February-10			Bond Future	8.77	76.7685	8.7650	76.7685	1,800.00
04/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	12	0	12	0	2,500.00
04/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8988	9	8988	9	0.00
04/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	58	0	58	0	0.00
04/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11425	11	11425	11	0.00
04/12/2009	R209 On 06-May-10			Bond Future	8.79	75.0447	8.7940	75.0447	0.00
04/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1850	2	1850	2	0.00
04/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4260	4	4260	4	0.00
04/12/2009	R209 On 05-August-10			Bond Future	8.81	76.5381	8.8120	76.5381	0.00
04/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3520	4	3520	4	0.00
04/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4016	4	4016	4	0.00
04/12/2009	TRT1 On 04-February-10			Index Future	298.91	299.6170	298.9050	299.6170	100.00
04/12/2009	TRT1 On 06-May-10			Index Future	304.38	305.1070	304.3810	305.1070	0.00
07/12/2009	AL13 On 04-February-10			Index Future	253.83	253.9280	253.8280	253.9280	44.00
07/12/2009	AL7T On 04-February-10			Index Future	332.84	323.9370	332.8360	323.9370	58.00
07/12/2009	ALBI On 04-February-10			Index Future	300.39	300.9730	300.3920	300.9730	998.00
07/12/2009	ALBI On 06-May-10			Index Future	305.90	306.4870	305.8950	306.4870	127.00
07/12/2009	ALBI On 05-August-10			Index Future	310.96	311.8540	310.9630	311.8540	0.00
07/12/2009	CRD1 On 04-February-10			Index Future	130.72	130.9040	130.7210	130.9040	2.00
07/12/2009	CRD1 On 06-May-10			Index Future	133.12	133.3020	133.1150	133.3020	0.00
07/12/2009	GOVI On 04-February-10			GOVI	302.09	302.6720	302.0850	302.6720	1,132.00
07/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	17641	2	17641	2	0.00
07/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	36791	3	36791	3	0.00
07/12/2009	GOVI On 06-May-10			GOVI	307.62	308.2170	307.6190	308.2170	0.00
07/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	43504	5	43504	5	0.00
07/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	65314	6	65314	6	0.00
07/12/2009	GOVI On 05-August-10			GOVI	313.35	313.9600	313.3510	313.9600	0.00
07/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	56283	6	56283	6	0.00
07/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	78773	8	78773	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2009	ILBI On 04-February-10			Index Future	361.87	362.8320	361.8660	362.8320	425.00
07/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
07/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
07/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
07/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
07/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
07/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
07/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
07/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.24	92.7800	7.2350	92.7800	0.00
07/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.8410	7.1980	92.8410	0.00
07/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8940	7.1240	92.8940	0.00
07/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.8930	7.1090	92.8930	0.00
07/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.11	92.9090	7.1110	92.9090	0.00
07/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8980	7.1220	92.8980	0.00
07/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.8660	7.1310	92.8660	0.00
07/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.6810	7.3180	92.6810	0.00
07/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.55	92.4440	7.5510	92.4440	0.00
07/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.91	92.0810	7.9090	92.0810	0.00
07/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.32	91.6850	8.3150	91.6850	5,000.00
07/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.69	91.3120	8.6940	91.3120	0.00
07/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
07/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
07/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
07/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
07/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
07/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
07/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
07/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
07/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
07/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
07/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
07/12/2009	OTH1 On 04-February-10			Index Future	290.84	291.6370	290.8350	291.6370	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2009	OTH1 On 06-May-10			Index Future	296.16	296.9800	296.1620	296.9800	0.00
07/12/2009	R155 On 04-February-10			Bond Future	7.66	113.5742	7.6560	113.5742	31.00
07/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
07/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	237	0	237	0	0.00
07/12/2009	R157 On 04-February-10			Bond Future	8.47	127.8082	8.4720	127.8082	6,593.00
07/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	106	0	106	0	0.00
07/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3774	4	3774	4	0.00
07/12/2009	R157 On 06-May-10			Bond Future	8.55	123.2874	8.5450	123.2874	0.00
07/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1547	2	1547	2	0.00
07/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1762	2	1762	2	0.00
07/12/2009	R157 On 05-August-10			Bond Future	8.59	125.6905	8.5900	125.6905	0.00
07/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2448	3	2448	3	0.00
07/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1721	2	1721	2	0.00
07/12/2009	R186 On 04-February-10			Bond Future	9.10	113.7741	9.0970	113.7741	10,112.00
07/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	135	0	135	0	0.00
07/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8451	8	8451	8	0.00
07/12/2009	R186 On 06-May-10			Bond Future	9.15	115.8775	9.1460	115.8775	0.00
07/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2782	3	2782	3	0.00
07/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4135	4	4135	4	0.00
07/12/2009	R186 On 05-August-10			Bond Future	9.18	112.8804	9.1820	112.8804	0.00
07/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4669	5	4669	5	0.00
07/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	4055	4	4055	4	0.00
07/12/2009	R201 On 04-February-10			Bond Future	8.54	102.2694	8.5350	102.2694	486.00
07/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	21	0	21	0	0.00
07/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4198	4	4198	4	0.00
07/12/2009	R201 On 06-May-10			Bond Future	8.61	104.1642	8.6050	104.1642	0.00
07/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1143	1	1143	1	0.00
07/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1538	1	1538	1	0.00
07/12/2009	R201 On 05-August-10			Bond Future	8.65	101.8158	8.6480	101.8158	0.00
07/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2390	3	2390	3	0.00
07/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1140	1	1140	1	0.00
07/12/2009	R203 On 04-February-10			Bond Future	9.13	99.0205	9.1290	99.0205	1,570.00
07/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	63	0	63	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	5083	5	5083	5	0.00
07/12/2009	R203 On 06-May-10			Bond Future	9.20	96.6840	9.2040	96.6840	0.00
07/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1440	2	1440	2	0.00
07/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2485	2	2485	2	0.00
07/12/2009	R203 On 05-August-10			Bond Future	9.26	98.6139	9.2580	98.6139	0.00
07/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2494	3	2494	3	0.00
07/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2534	2	2534	2	0.00
07/12/2009	R204 On 04-February-10			Bond Future	9.12	94.7740	9.1210	94.7740	4,207.00
07/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	69	0	69	0	0.00
07/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	232	0	232	0	200.00
07/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1023	1	1023	1	100.00
07/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1719	2	1719	2	200.00
07/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3879	4	3879	4	0.00
07/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5543	5	5543	5	0.00
07/12/2009	R204 On 06-May-10			Bond Future	9.19	96.5333	9.1880	96.5333	0.00
07/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1613	2	1613	2	0.00
07/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2673	2	2673	2	0.00
07/12/2009	R204 On 05-August-10			Bond Future	9.24	94.4111	9.2390	94.4111	0.00
07/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2750	3	2750	3	0.00
07/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2690	3	2690	3	0.00
07/12/2009	R206 On 04-February-10			Bond Future	8.61	97.1483	8.6070	97.1483	2.00
07/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	12	0	12	0	0.00
07/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3640	3	3640	3	0.00
07/12/2009	R206 On 06-May-10			Bond Future	8.70	98.9500	8.6990	98.9500	0.00
07/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1168	1	1168	1	0.00
07/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	1014	1	1014	1	0.00
07/12/2009	R206 On 05-August-10			Bond Future	8.76	97.1491	8.7620	97.1491	0.00
07/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1740	2	1740	2	0.00
07/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1067	1	1067	1	0.00
07/12/2009	R207 On 04-February-10			Bond Future	9.23	88.1598	9.2290	88.1598	600.00
07/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	57	0	57	0	0.00
07/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	6058	6	6058	6	0.00
07/12/2009	R207 On 06-May-10			Bond Future	9.30	89.7918	9.2960	89.7918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2087	2	2087	2	0.00
07/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2352	2	2352	2	0.00
07/12/2009	R207 On 05-August-10			Bond Future	9.35	87.9375	9.3480	87.9375	0.00
07/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3327	4	3327	4	0.00
07/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2474	2	2474	2	0.00
07/12/2009	R208 On 04-February-10			Bond Future	9.22	85.7951	9.2150	85.7951	5,004.00
07/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	173	0	173	0	0.00
07/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4675	4	4675	4	0.00
07/12/2009	R208 On 06-May-10			Bond Future	9.27	83.9815	9.2740	83.9815	0.00
07/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2218	2	2218	2	0.00
07/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2362	2	2362	2	0.00
07/12/2009	R208 On 05-August-10			Bond Future	9.32	85.6575	9.3180	85.6575	0.00
07/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3502	4	3502	4	0.00
07/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2439	2	2439	2	0.00
07/12/2009	R209 On 04-February-10			Bond Future	8.82	76.6075	8.8150	76.6075	1,800.00
07/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	7	0	7	0	2,500.00
07/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8592	9	8592	9	0.00
07/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	62	0	62	0	0.00
07/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11820	11	11820	11	0.00
07/12/2009	R209 On 06-May-10			Bond Future	8.85	74.8767	8.8450	74.8767	0.00
07/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1671	2	1671	2	0.00
07/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4486	4	4486	4	0.00
07/12/2009	R209 On 05-August-10			Bond Future	8.87	76.3708	8.8650	76.3708	0.00
07/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3289	4	3289	4	0.00
07/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4204	4	4204	4	0.00
07/12/2009	TRT1 On 04-February-10			Index Future	298.32	298.9050	298.3200	298.9050	100.00
07/12/2009	TRT1 On 06-May-10			Index Future	303.78	304.3810	303.7840	304.3810	0.00
08/12/2009	AL13 On 04-February-10			Index Future	254.00	253.8280	254.0010	253.8280	44.00
08/12/2009	AL7T On 04-February-10			Index Future	333.76	332.8360	333.7580	332.8360	58.00
08/12/2009	ALBI On 04-February-10			Index Future	300.86	300.3920	300.8560	300.3920	1,062.00
08/12/2009	ALBI On 06-May-10			Index Future	306.37	305.8950	306.3670	305.8950	127.00
08/12/2009	ALBI On 05-August-10			Index Future	311.77	310.9630	311.7660	310.9630	0.00
08/12/2009	CRD1 On 04-February-10			Index Future	130.89	130.7210	130.8910	130.7210	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2009	CRD1 On 06-May-10			Index Future	133.29	133.1150	133.2880	133.1150	0.00
08/12/2009	GOVI On 04-February-10			GOVI	302.55	302.0850	302.5460	302.0850	1,132.00
08/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	19280	2	19280	2	0.00
08/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33820	4	33820	4	0.00
08/12/2009	GOVI On 06-May-10			GOVI	308.09	307.6190	308.0870	307.6190	0.00
08/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	45438	4	45438	4	0.00
08/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62568	7	62568	7	0.00
08/12/2009	GOVI On 05-August-10			GOVI	313.83	313.3510	313.8280	313.3510	0.00
08/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	58353	6	58353	6	0.00
08/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	76073	8	76073	8	0.00
08/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2009	ILBI On 04-February-10			Index Future	361.96	361.8660	361.9550	361.8660	425.00
08/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
08/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
08/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
08/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
08/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
08/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
08/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
08/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.25	92.7650	7.2450	92.7650	0.00
08/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.8020	7.2010	92.8020	0.00
08/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8760	7.1310	92.8760	0.00
08/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.8910	7.1140	92.8910	0.00
08/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.12	92.8890	7.1200	92.8890	0.00
08/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.13	92.8780	7.1320	92.8780	0.00
08/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.15	92.8690	7.1460	92.8690	0.00
08/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.33	92.6820	7.3260	92.6820	0.00
08/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.55	92.4490	7.5490	92.4490	0.00
08/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.90	92.0910	7.9010	92.0910	0.00
08/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.28	91.6850	8.2830	91.6850	5,000.00
08/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.67	91.3060	8.6690	91.3060	0.00
08/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
08/12/2009	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
08/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
08/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
08/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
08/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
08/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
08/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
08/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
08/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
08/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
08/12/2009	OTH1 On 04-February-10			Index Future	291.56	290.8350	291.5580	290.8350	3.00
08/12/2009	OTH1 On 06-May-10			Index Future	296.90	296.1620	296.8970	296.1620	0.00
08/12/2009	R155 On 04-February-10			Bond Future	7.61	113.4909	7.6110	113.4909	31.00
08/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
08/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	168	0	168	0	0.00
08/12/2009	R157 On 04-February-10			Bond Future	8.44	127.4987	8.4390	127.4987	6,593.00
08/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	117	0	117	0	0.00
08/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3621	4	3621	4	0.00
08/12/2009	R157 On 06-May-10			Bond Future	8.51	122.9721	8.5100	122.9721	0.00
08/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1624	2	1624	2	0.00
08/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1672	2	1672	2	0.00
08/12/2009	R157 On 05-August-10			Bond Future	8.55	125.3662	8.5530	125.3662	0.00
08/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2540	2	2540	2	0.00
08/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1644	2	1644	2	0.00
08/12/2009	R186 On 04-February-10			Bond Future	9.06	113.4010	9.0560	113.4010	10,112.00
08/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	155	0	155	0	0.00
08/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8088	8	8088	8	0.00
08/12/2009	R186 On 06-May-10			Bond Future	9.10	115.5001	9.1030	115.5001	0.00
08/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2953	3	2953	3	0.00
08/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3910	4	3910	4	0.00
08/12/2009	R186 On 05-August-10			Bond Future	9.14	112.4892	9.1370	112.4892	0.00
08/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4885	5	4885	5	0.00
08/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3861	4	3861	4	0.00
08/12/2009	R201 On 04-February-10			Bond Future	8.50	102.0250	8.5030	102.0250	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	23	0	23	0	0.00
08/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4074	4	4074	4	0.00
08/12/2009	R201 On 06-May-10			Bond Future	8.57	103.9159	8.5710	103.9159	0.00
08/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1198	1	1198	1	0.00
08/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1466	2	1466	2	0.00
08/12/2009	R201 On 05-August-10			Bond Future	8.61	101.5648	8.6120	101.5648	0.00
08/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2468	2	2468	2	0.00
08/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1089	1	1089	1	0.00
08/12/2009	R203 On 04-February-10			Bond Future	9.09	98.5957	9.0870	98.5957	1,570.00
08/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	72	0	72	0	0.00
08/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4872	5	4872	5	0.00
08/12/2009	R203 On 06-May-10			Bond Future	9.16	96.2451	9.1590	96.2451	0.00
08/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1533	1	1533	1	0.00
08/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2349	2	2349	2	0.00
08/12/2009	R203 On 05-August-10			Bond Future	9.21	98.1670	9.2120	98.1670	0.00
08/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2607	2	2607	2	0.00
08/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2419	3	2419	3	0.00
08/12/2009	R204 On 04-February-10			Bond Future	9.08	94.3661	9.0780	94.3661	4,207.00
08/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	80	0	80	0	0.00
08/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	262	0	262	0	200.00
08/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1120	1	1120	1	100.00
08/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1570	2	1570	2	200.00
08/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3662	4	3662	4	0.00
08/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5307	6	5307	6	0.00
08/12/2009	R204 On 06-May-10			Bond Future	9.14	96.1179	9.1440	96.1179	0.00
08/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1715	2	1715	2	0.00
08/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2528	3	2528	3	0.00
08/12/2009	R204 On 05-August-10			Bond Future	9.19	93.9884	9.1930	93.9884	0.00
08/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2876	3	2876	3	0.00
08/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2564	3	2564	3	0.00
08/12/2009	R206 On 04-February-10			Bond Future	8.57	96.8819	8.5740	96.8819	2.00
08/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	13	0	13	0	0.00
08/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3535	4	3535	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
08/12/2009	R206 On 06-May-10			Bond Future	8.66	98.6775	8.6640	98.6775	0.00
08/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1221	1	1221	1	0.00
08/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	961	1	961	1	0.00
08/12/2009	R206 On 05-August-10			Bond Future	8.72	96.8731	8.7240	96.8731	0.00
08/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1801	2	1801	2	0.00
08/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1020	1	1020	1	0.00
08/12/2009	R207 On 04-February-10			Bond Future	9.18	87.8008	9.1770	87.8008	600.00
08/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	69	0	69	0	0.00
08/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5764	6	5764	6	0.00
08/12/2009	R207 On 06-May-10			Bond Future	9.24	89.4282	9.2420	89.4282	0.00
08/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2236	2	2236	2	0.00
08/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2190	2	2190	2	0.00
08/12/2009	R207 On 05-August-10			Bond Future	9.29	87.5638	9.2920	87.5638	0.00
08/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3502	3	3502	3	0.00
08/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2332	2	2332	2	0.00
08/12/2009	R208 On 04-February-10			Bond Future	9.17	85.4904	9.1740	85.4904	5,004.00
08/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	195	0	195	0	0.00
08/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4447	5	4447	5	0.00
08/12/2009	R208 On 06-May-10			Bond Future	9.23	83.6698	9.2310	83.6698	0.00
08/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2342	2	2342	2	0.00
08/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2228	2	2228	2	0.00
08/12/2009	R208 On 05-August-10			Bond Future	9.27	85.3387	9.2740	85.3387	0.00
08/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3647	4	3647	4	0.00
08/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2325	2	2325	2	0.00
08/12/2009	R209 On 04-February-10			Bond Future	8.76	76.2075	8.7640	76.2075	1,800.00
08/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	9	0	9	0	2,500.00
08/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8986	9	8986	9	0.00
08/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	48	0	48	0	0.00
08/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11414	12	11414	12	0.00
08/12/2009	R209 On 06-May-10			Bond Future	8.79	74.4713	8.7930	74.4713	0.00
08/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1817	2	1817	2	0.00
08/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4219	4	4219	4	0.00
08/12/2009	R209 On 05-August-10			Bond Future	8.81	75.9514	8.8110	75.9514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3493	3	3493	3	0.00
08/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3981	4	3981	4	0.00
08/12/2009	TRT1 On 04-February-10			Index Future	298.78	298.3200	298.7830	298.3200	100.00
08/12/2009	TRT1 On 06-May-10			Index Future	304.26	303.7840	304.2550	303.7840	0.00
09/12/2009	AL13 On 04-February-10			Index Future	253.87	254.0010	253.8720	254.0010	44.00
09/12/2009	AL7T On 04-February-10			Index Future	333.74	333.7580	333.7420	333.7580	58.00
09/12/2009	ALBI On 04-February-10			Index Future	300.88	300.8560	300.8840	300.8560	1,069.00
09/12/2009	ALBI On 06-May-10			Index Future	306.39	306.3670	306.3930	306.3670	127.00
09/12/2009	ALBI On 05-August-10			Index Future	311.76	311.7660	311.7630	311.7660	0.00
09/12/2009	CRD1 On 04-February-10			Index Future	130.80	130.8910	130.8040	130.8910	2.00
09/12/2009	CRD1 On 06-May-10			Index Future	133.20	133.2880	133.1990	133.2880	0.00
09/12/2009	GOVI On 04-February-10			GOVI	302.56	302.5460	302.5640	302.5460	1,132.00
09/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	19136	2	19136	2	0.00
09/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33496	3	33496	3	0.00
09/12/2009	GOVI On 06-May-10			GOVI	308.10	308.0870	308.1040	308.0870	0.00
09/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	45337	5	45337	5	0.00
09/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62297	6	62297	6	0.00
09/12/2009	GOVI On 05-August-10			GOVI	313.84	313.8280	313.8440	313.8280	0.00
09/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	58289	6	58289	6	0.00
09/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75849	8	75849	8	0.00
09/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2009	ILBI On 04-February-10			Index Future	362.09	361.9550	362.0930	361.9550	425.00
09/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
09/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
09/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
09/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
09/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
09/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
09/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
09/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.25	92.7550	7.2500	92.7550	0.00
09/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7990	7.2100	92.7990	0.00
09/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8690	7.1200	92.8690	0.00
09/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.8860	7.0900	92.8860	0.00

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09/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.8800	7.0900	92.8800	0.00
09/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.8680	7.1000	92.8680	0.00
09/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.8540	7.1300	92.8540	0.00
09/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.29	92.6740	7.2900	92.6740	0.00
09/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.51	92.4510	7.5100	92.4510	0.00
09/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.0990	7.8600	92.0990	0.00
09/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7170	8.2300	91.7170	5,000.00
09/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.63	91.3310	8.6300	91.3310	0.00
09/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
09/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
09/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
09/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
09/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
09/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
09/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
09/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
09/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
09/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
09/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
09/12/2009	OTH1 On 04-February-10			Index Future	291.63	291.5580	291.6300	291.5580	3.00
09/12/2009	OTH1 On 06-May-10			Index Future	296.97	296.8970	296.9700	296.8970	0.00
09/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5591	7.6210	113.5591	31.00
09/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
09/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	184	0	184	0	0.00
09/12/2009	R157 On 04-February-10			Bond Future	8.45	127.6633	8.4470	127.6633	6,593.00
09/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	110	0	110	0	0.00
09/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3654	4	3654	4	0.00
09/12/2009	R157 On 06-May-10			Bond Future	8.52	123.1392	8.5180	123.1392	0.00
09/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1600	2	1600	2	0.00
09/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1686	2	1686	2	0.00
09/12/2009	R157 On 05-August-10			Bond Future	8.56	125.5350	8.5620	125.5350	0.00
09/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2512	3	2512	3	0.00
09/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1657	2	1657	2	0.00

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09/12/2009	R186 On 04-February-10			Bond Future	9.03	113.7834	9.0330	113.7834	18,786.00
09/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	164	0	164	0	0.00
09/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7882	8	7882	8	0.00
09/12/2009	R186 On 06-May-10			Bond Future	9.08	115.8959	9.0800	115.8959	0.00
09/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3043	3	3043	3	0.00
09/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3787	4	3787	4	0.00
09/12/2009	R186 On 05-August-10			Bond Future	9.11	112.8986	9.1140	112.8986	0.00
09/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4994	5	4994	5	0.00
09/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3760	4	3760	4	0.00
09/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1511	8.5100	102.1511	486.00
09/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	21	0	21	0	0.00
09/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4099	4	4099	4	0.00
09/12/2009	R201 On 06-May-10			Bond Future	8.58	104.0437	8.5790	104.0437	0.00
09/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1179	1	1179	1	0.00
09/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1477	1	1477	1	0.00
09/12/2009	R201 On 05-August-10			Bond Future	8.62	101.6938	8.6210	101.6938	0.00
09/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2444	2	2444	2	0.00
09/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1097	1	1097	1	0.00
09/12/2009	R203 On 04-February-10			Bond Future	9.08	98.8157	9.0840	98.8157	1,570.00
09/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	70	0	70	0	0.00
09/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4855	5	4855	5	0.00
09/12/2009	R203 On 06-May-10			Bond Future	9.16	96.4744	9.1570	96.4744	0.00
09/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1531	2	1531	2	0.00
09/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2337	2	2337	2	0.00
09/12/2009	R203 On 05-August-10			Bond Future	9.21	98.3951	9.2090	98.3951	0.00
09/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2610	3	2610	3	0.00
09/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2407	2	2407	2	0.00
09/12/2009	R204 On 04-February-10			Bond Future	9.08	94.6129	9.0760	94.6129	4,207.00
09/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	77	0	77	0	0.00
09/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	258	0	258	0	200.00
09/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1113	1	1113	1	100.00
09/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1551	2	1551	2	200.00
09/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3646	4	3646	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5293	5	5293	5	0.00
09/12/2009	R204 On 06-May-10			Bond Future	9.14	96.3646	9.1420	96.3646	0.00
09/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1713	2	1713	2	0.00
09/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2515	3	2515	3	0.00
09/12/2009	R204 On 05-August-10			Bond Future	9.19	94.2406	9.1910	94.2406	0.00
09/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2877	3	2877	3	0.00
09/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2554	3	2554	3	0.00
09/12/2009	R206 On 04-February-10			Bond Future	8.57	96.9877	8.5710	96.9877	2.00
09/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	13	0	13	0	0.00
09/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3525	4	3525	4	0.00
09/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7833	8.6610	98.7833	0.00
09/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1222	1	1222	1	0.00
09/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	953	1	953	1	0.00
09/12/2009	R206 On 05-August-10			Bond Future	8.72	96.9811	8.7210	96.9811	0.00
09/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1803	2	1803	2	0.00
09/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1013	1	1013	1	0.00
09/12/2009	R207 On 04-February-10			Bond Future	9.16	88.1067	9.1640	88.1067	600.00
09/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	70	0	70	0	0.00
09/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5688	6	5688	6	0.00
09/12/2009	R207 On 06-May-10			Bond Future	9.23	89.7397	9.2290	89.7397	0.00
09/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2268	2	2268	2	0.00
09/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2147	2	2147	2	0.00
09/12/2009	R207 On 05-August-10			Bond Future	9.28	87.8807	9.2780	87.8807	0.00
09/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3542	4	3542	4	0.00
09/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2293	2	2293	2	0.00
09/12/2009	R208 On 04-February-10			Bond Future	9.16	85.7402	9.1610	85.7402	5,004.00
09/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	199	0	199	0	0.00
09/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4372	4	4372	4	0.00
09/12/2009	R208 On 06-May-10			Bond Future	9.22	83.9275	9.2180	83.9275	0.00
09/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2376	2	2376	2	0.00
09/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2184	2	2184	2	0.00
09/12/2009	R208 On 05-August-10			Bond Future	9.26	85.5983	9.2610	85.5983	0.00
09/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3687	4	3687	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2288	2	2288	2	0.00
09/12/2009	R209 On 04-February-10			Bond Future	8.75	76.6156	8.7520	76.6156	1,800.00
09/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	9	0	9	0	2,500.00
09/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9077	9	9077	9	0.00
09/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	43	0	43	0	0.00
09/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11318	11	11318	11	0.00
09/12/2009	R209 On 06-May-10			Bond Future	8.78	74.8847	8.7810	74.8847	0.00
09/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1846	2	1846	2	0.00
09/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4152	4	4152	4	0.00
09/12/2009	R209 On 05-August-10			Bond Future	8.80	76.3788	8.7990	76.3788	0.00
09/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3534	3	3534	3	0.00
09/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3926	4	3926	4	0.00
09/12/2009	TRT1 On 04-February-10			Index Future	298.80	298.7830	298.8000	298.7830	100.00
09/12/2009	TRT1 On 06-May-10			Index Future	304.27	304.2550	304.2710	304.2550	0.00
10/12/2009	AL13 On 04-February-10			Index Future	253.95	253.8720	253.9470	253.8720	44.00
10/12/2009	AL7T On 04-February-10			Index Future	334.17	333.7420	334.1710	333.7420	58.00
10/12/2009	ALBI On 04-February-10			Index Future	301.12	300.8840	301.1160	300.8840	1,069.00
10/12/2009	ALBI On 06-May-10			Index Future	306.63	306.3930	306.6280	306.3930	127.00
10/12/2009	ALBI On 05-August-10			Index Future	312.08	311.7630	312.0830	311.7630	0.00
10/12/2009	CRD1 On 04-February-10			Index Future	130.91	130.8040	130.9090	130.8040	2.00
10/12/2009	CRD1 On 06-May-10			Index Future	133.31	133.1990	133.3050	133.1990	0.00
10/12/2009	GOVI On 04-February-10			GOVI	302.80	302.5640	302.8020	302.5640	1,132.00
10/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	19921	2	19921	2	0.00
10/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31901	3	31901	3	0.00
10/12/2009	GOVI On 06-May-10			GOVI	308.35	308.1040	308.3460	308.1040	0.00
10/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	46275	5	46275	5	0.00
10/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60815	6	60815	6	0.00
10/12/2009	GOVI On 05-August-10			GOVI	314.09	313.8440	314.0910	313.8440	0.00
10/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	59315	6	59315	6	0.00
10/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74405	8	74405	8	0.00
10/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2009	ILBI On 04-February-10			Index Future	362.90	362.0930	362.8970	362.0930	425.00
10/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
10/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
10/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
10/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
10/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
10/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
10/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
10/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
10/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
10/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
10/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
10/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.11	92.9000	7.1100	92.9000	0.00
10/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.14	92.8700	7.1400	92.8700	0.00
10/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.31	92.7100	7.3100	92.7100	0.00
10/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.54	92.4900	7.5400	92.4900	0.00
10/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.87	92.1400	7.8700	92.1400	0.00
10/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	5,000.00
10/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
10/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
10/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
10/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
10/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
10/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
10/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
10/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
10/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
10/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
10/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
10/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
10/12/2009	OTH1 On 04-February-10			Index Future	291.83	291.6300	291.8300	291.6300	3.00
10/12/2009	OTH1 On 06-May-10			Index Future	297.17	296.9700	297.1720	296.9700	0.00
10/12/2009	R155 On 04-February-10			Bond Future	7.60	113.5439	7.6010	113.5439	31.00
10/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	197	0	197	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
10/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	350	0	350	0	0.00
10/12/2009	R157 On 04-February-10			Bond Future	8.43	127.6233	8.4250	127.6233	6,593.00
10/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	112	0	112	0	0.00
10/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3546	4	3546	4	0.00
10/12/2009	R157 On 06-May-10			Bond Future	8.50	123.1010	8.4950	123.1010	0.00
10/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1649	2	1649	2	0.00
10/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1625	2	1625	2	0.00
10/12/2009	R157 On 05-August-10			Bond Future	8.54	125.4939	8.5380	125.4939	0.00
10/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2572	3	2572	3	0.00
10/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1608	2	1608	2	0.00
10/12/2009	R186 On 04-February-10			Bond Future	9.03	113.9989	9.0330	113.9989	18,786.00
10/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	159	0	159	0	0.00
10/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7877	8	7877	8	0.00
10/12/2009	R186 On 06-May-10			Bond Future	9.08	116.1085	9.0800	116.1085	0.00
10/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3031	3	3031	3	0.00
10/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3775	4	3775	4	0.00
10/12/2009	R186 On 05-August-10			Bond Future	9.11	113.1088	9.1130	113.1088	0.00
10/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4907	5	4907	5	0.00
10/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3664	4	3664	4	0.00
10/12/2009	R201 On 04-February-10			Bond Future	8.49	102.1235	8.4890	102.1235	486.00
10/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	16	0	16	0	0.00
10/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4011	4	4011	4	0.00
10/12/2009	R201 On 06-May-10			Bond Future	8.56	104.0136	8.5560	104.0136	0.00
10/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1150	1	1150	1	0.00
10/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1361	1	1361	1	0.00
10/12/2009	R201 On 05-August-10			Bond Future	8.60	101.6615	8.5970	101.6615	0.00
10/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2394	2	2394	2	0.00
10/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	961	1	961	1	0.00
10/12/2009	R203 On 04-February-10			Bond Future	9.06	98.8314	9.0630	98.8314	1,570.00
10/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	64	0	64	0	0.00
10/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4738	5	4738	5	0.00
10/12/2009	R203 On 06-May-10			Bond Future	9.13	96.4846	9.1340	96.4846	0.00
10/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1549	2	1549	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
10/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2237	2	2237	2	0.00
10/12/2009	R203 On 05-August-10			Bond Future	9.19	98.4100	9.1860	98.4100	0.00
10/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2538	3	2538	3	0.00
10/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2220	2	2220	2	0.00
10/12/2009	R204 On 04-February-10			Bond Future	9.06	94.6244	9.0550	94.6244	4,207.00
10/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	69	0	69	0	0.00
10/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	239	0	239	0	200.00
10/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1108	1	1108	1	100.00
10/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1425	2	1425	2	200.00
10/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3507	4	3507	4	0.00
10/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5164	5	5164	5	0.00
10/12/2009	R204 On 06-May-10			Bond Future	9.12	96.3759	9.1200	96.3759	0.00
10/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1728	2	1728	2	0.00
10/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2406	3	2406	3	0.00
10/12/2009	R204 On 05-August-10			Bond Future	9.17	94.2516	9.1680	94.2516	0.00
10/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2884	3	2884	3	0.00
10/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2434	3	2434	3	0.00
10/12/2009	R206 On 04-February-10			Bond Future	8.55	96.9973	8.5490	96.9973	2.00
10/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	13	0	13	0	0.00
10/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3455	4	3455	4	0.00
10/12/2009	R206 On 06-May-10			Bond Future	8.64	98.7924	8.6370	98.7924	0.00
10/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1250	1	1250	1	0.00
10/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	908	1	908	1	0.00
10/12/2009	R206 On 05-August-10			Bond Future	8.70	96.9896	8.6960	96.9896	0.00
10/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1819	2	1819	2	0.00
10/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	958	1	958	1	0.00
10/12/2009	R207 On 04-February-10			Bond Future	9.14	88.1834	9.1430	88.1834	600.00
10/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	64	0	64	0	0.00
10/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5558	6	5558	6	0.00
10/12/2009	R207 On 06-May-10			Bond Future	9.21	89.8149	9.2070	89.8149	0.00
10/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2287	2	2287	2	0.00
10/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2038	2	2038	2	0.00
10/12/2009	R207 On 05-August-10			Bond Future	9.26	87.9602	9.2560	87.9602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3538	4	3538	4	0.00
10/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2164	2	2164	2	0.00
10/12/2009	R208 On 04-February-10			Bond Future	9.14	85.8196	9.1400	85.8196	5,004.00
10/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	203	0	203	0	0.00
10/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4247	4	4247	4	0.00
10/12/2009	R208 On 06-May-10			Bond Future	9.20	84.0056	9.1960	84.0056	0.00
10/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2345	2	2345	2	0.00
10/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2021	2	2021	2	0.00
10/12/2009	R208 On 05-August-10			Bond Future	9.24	85.6752	9.2380	85.6752	0.00
10/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3695	4	3695	4	0.00
10/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2160	2	2160	2	0.00
10/12/2009	R209 On 04-February-10			Bond Future	8.75	76.7121	8.7520	76.7121	1,800.00
10/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	7	0	7	0	2,500.00
10/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9070	9	9070	9	0.00
10/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	36	0	36	0	0.00
10/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11316	11	11316	11	0.00
10/12/2009	R209 On 06-May-10			Bond Future	8.78	74.9806	8.7810	74.9806	0.00
10/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1803	2	1803	2	0.00
10/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4109	4	4109	4	0.00
10/12/2009	R209 On 05-August-10			Bond Future	8.80	76.4743	8.7990	76.4743	0.00
10/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3448	4	3448	4	0.00
10/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3840	4	3840	4	0.00
10/12/2009	TRT1 On 04-February-10			Index Future	299.04	298.8000	299.0350	298.8000	100.00
10/12/2009	TRT1 On 06-May-10			Index Future	304.51	304.2710	304.5090	304.2710	0.00
11/12/2009	AL13 On 04-February-10			Index Future	253.88	253.9470	253.8760	253.9470	44.00
11/12/2009	AL7T On 04-February-10			Index Future	333.69	334.1710	333.6930	334.1710	58.00
11/12/2009	ALBI On 04-February-10			Index Future	300.82	301.1160	300.8210	301.1160	1,069.00
11/12/2009	ALBI On 06-May-10			Index Future	306.33	306.6280	306.3270	306.6280	127.00
11/12/2009	ALBI On 05-August-10			Index Future	311.67	312.0830	311.6720	312.0830	0.00
11/12/2009	CRD1 On 04-February-10			Index Future	130.84	130.9090	130.8350	130.9090	2.00
11/12/2009	CRD1 On 06-May-10			Index Future	133.23	133.3050	133.2300	133.3050	0.00
11/12/2009	GOVI On 04-February-10			GOVI	302.50	302.8020	302.5030	302.8020	1,132.00
11/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	18442	2	18442	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
11/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33412	3	33412	3	0.00
11/12/2009	GOVI On 06-May-10			GOVI	308.04	308.3460	308.0410	308.3460	0.00
11/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	44690	5	44690	5	0.00
11/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62280	6	62280	6	0.00
11/12/2009	GOVI On 05-August-10			GOVI	313.78	314.0910	313.7790	314.0910	0.00
11/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	57707	6	57707	6	0.00
11/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75917	7	75917	7	0.00
11/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2009	ILBI On 04-February-10			Index Future	362.97	362.8970	362.9660	362.8970	425.00
11/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
11/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
11/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
11/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
11/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
11/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
11/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
11/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.24	92.7500	7.2400	92.7500	0.00
11/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7900	7.2110	92.7900	0.00
11/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8800	7.1290	92.8800	0.00
11/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.9100	7.1050	92.9100	0.00
11/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9100	7.1040	92.9100	0.00
11/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8900	7.1220	92.8900	0.00
11/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.14	92.8600	7.1390	92.8600	0.00
11/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.6900	7.3210	92.6900	0.00
11/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
11/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.89	92.1300	7.8850	92.1300	0.00
11/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.26	91.7700	8.2570	91.7700	5,000.00
11/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3700	8.6590	91.3700	0.00
11/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
11/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
11/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
11/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
11/12/2009	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
11/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
11/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
11/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
11/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
11/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
11/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
11/12/2009	OTH1 On 04-February-10			Index Future	291.55	291.8300	291.5540	291.8300	3.00
11/12/2009	OTH1 On 06-May-10			Index Future	296.89	297.1720	296.8910	297.1720	0.00
11/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5742	7.6210	113.5742	31.00
11/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	182	0	182	0	0.00
11/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	366	0	366	0	0.00
11/12/2009	R157 On 04-February-10			Bond Future	8.45	127.7332	8.4450	127.7332	6,593.00
11/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	99	0	99	0	0.00
11/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3633	4	3633	4	0.00
11/12/2009	R157 On 06-May-10			Bond Future	8.52	123.2109	8.5160	123.2109	0.00
11/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1593	2	1593	2	0.00
11/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1669	2	1669	2	0.00
11/12/2009	R157 On 05-August-10			Bond Future	8.56	125.6036	8.5600	125.6036	0.00
11/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2509	3	2509	3	0.00
11/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1645	2	1645	2	0.00
11/12/2009	R186 On 04-February-10			Bond Future	9.04	113.9989	9.0420	113.9989	18,786.00
11/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	147	0	147	0	0.00
11/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7949	8	7949	8	0.00
11/12/2009	R186 On 06-May-10			Bond Future	9.09	116.1085	9.0900	116.1085	0.00
11/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2976	3	2976	3	0.00
11/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3813	4	3813	4	0.00
11/12/2009	R186 On 05-August-10			Bond Future	9.12	113.1179	9.1240	113.1179	0.00
11/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4841	5	4841	5	0.00
11/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3699	4	3699	4	0.00
11/12/2009	R201 On 04-February-10			Bond Future	8.51	102.2063	8.5090	102.2063	486.00
11/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	14	0	14	0	0.00
11/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4088	4	4088	4	0.00
11/12/2009	R201 On 06-May-10			Bond Future	8.58	104.1002	8.5780	104.1002	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1107	1	1107	1	0.00
11/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1401	1	1401	1	0.00
11/12/2009	R201 On 05-August-10			Bond Future	8.62	101.7476	8.6190	101.7476	0.00
11/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2340	2	2340	2	0.00
11/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	986	1	986	1	0.00
11/12/2009	R203 On 04-February-10			Bond Future	9.08	98.9417	9.0820	98.9417	1,570.00
11/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	56	0	56	0	0.00
11/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4830	5	4830	5	0.00
11/12/2009	R203 On 06-May-10			Bond Future	9.16	96.6021	9.1550	96.6021	0.00
11/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1494	2	1494	2	0.00
11/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2289	2	2289	2	0.00
11/12/2009	R203 On 05-August-10			Bond Future	9.21	98.5243	9.2070	98.5243	0.00
11/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2478	3	2478	3	0.00
11/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2265	2	2265	2	0.00
11/12/2009	R204 On 04-February-10			Bond Future	9.07	94.7452	9.0740	94.7452	4,207.00
11/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	60	0	60	0	0.00
11/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1047	1	1047	1	100.00
11/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	216	0	216	0	200.00
11/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3593	4	3593	4	0.00
11/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1474	1	1474	1	200.00
11/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5264	5	5264	5	0.00
11/12/2009	R204 On 06-May-10			Bond Future	9.14	96.4996	9.1400	96.4996	0.00
11/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1670	2	1670	2	0.00
11/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2461	2	2461	2	0.00
11/12/2009	R204 On 05-August-10			Bond Future	9.19	94.3780	9.1900	94.3780	0.00
11/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2814	3	2814	3	0.00
11/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2485	2	2485	2	0.00
11/12/2009	R206 On 04-February-10			Bond Future	8.57	97.0679	8.5690	97.0679	2.00
11/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	11	0	11	0	0.00
11/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3517	3	3517	3	0.00
11/12/2009	R206 On 06-May-10			Bond Future	8.66	98.8651	8.6590	98.8651	0.00
11/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1210	1	1210	1	0.00
11/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	935	1	935	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
11/12/2009	R206 On 05-August-10			Bond Future	8.72	97.0608	8.7190	97.0608	0.00
11/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1777	2	1777	2	0.00
11/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	982	1	982	1	0.00
11/12/2009	R207 On 04-February-10			Bond Future	9.16	88.3075	9.1630	88.3075	600.00
11/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	56	0	56	0	0.00
11/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5668	6	5668	6	0.00
11/12/2009	R207 On 06-May-10			Bond Future	9.23	89.9424	9.2270	89.9424	0.00
11/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2218	2	2218	2	0.00
11/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2085	2	2085	2	0.00
11/12/2009	R207 On 05-August-10			Bond Future	9.28	88.0852	9.2770	88.0852	0.00
11/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3462	4	3462	4	0.00
11/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2207	2	2207	2	0.00
11/12/2009	R208 On 04-February-10			Bond Future	9.16	85.9481	9.1600	85.9481	5,004.00
11/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	183	0	183	0	0.00
11/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4349	4	4349	4	0.00
11/12/2009	R208 On 06-May-10			Bond Future	9.22	84.1380	9.2170	84.1380	0.00
11/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2270	2	2270	2	0.00
11/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2072	2	2072	2	0.00
11/12/2009	R208 On 05-August-10			Bond Future	9.26	85.8115	9.2590	85.8115	0.00
11/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3615	4	3615	4	0.00
11/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2204	2	2204	2	0.00
11/12/2009	R209 On 04-February-10			Bond Future	8.77	76.7121	8.7720	76.7121	1,800.00
11/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	6	0	6	0	2,500.00
11/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8910	9	8910	9	0.00
11/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	37	0	37	0	0.00
11/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11476	11	11476	11	0.00
11/12/2009	R209 On 06-May-10			Bond Future	8.80	74.9806	8.8010	74.9806	0.00
11/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1732	2	1732	2	0.00
11/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4197	4	4197	4	0.00
11/12/2009	R209 On 05-August-10			Bond Future	8.82	76.4743	8.8200	76.4743	0.00
11/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3357	3	3357	3	0.00
11/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3916	4	3916	4	0.00
11/12/2009	TRT1 On 04-February-10			Index Future	298.74	299.0350	298.7410	299.0350	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2009	TRT1 On 06-May-10			Index Future	304.21	304.5090	304.2100	304.5090	0.00
14/12/2009	AL13 On 04-February-10			Index Future	253.99	253.8760	253.9940	253.8760	44.00
14/12/2009	AL7T On 04-February-10			Index Future	333.99	333.6930	333.9900	333.6930	58.00
14/12/2009	ALBI On 04-February-10			Index Future	301.12	300.8210	301.1160	300.8210	1,069.00
14/12/2009	ALBI On 06-May-10			Index Future	306.63	306.3270	306.6280	306.3270	127.00
14/12/2009	ALBI On 05-August-10			Index Future	312.01	311.6720	312.0120	311.6720	0.00
14/12/2009	CRD1 On 04-February-10			Index Future	130.92	130.8350	130.9220	130.8350	2.00
14/12/2009	CRD1 On 06-May-10			Index Future	133.32	133.2300	133.3180	133.2300	0.00
14/12/2009	GOVI On 04-February-10			GOVI	302.80	302.5030	302.8020	302.5030	1,132.00
14/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	19011	2	19011	2	0.00
14/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30991	3	30991	3	0.00
14/12/2009	GOVI On 06-May-10			GOVI	308.34	308.0410	308.3440	308.0410	0.00
14/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	45541	4	45541	4	0.00
14/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60101	6	60101	6	0.00
14/12/2009	GOVI On 05-August-10			GOVI	314.09	313.7790	314.0890	313.7790	0.00
14/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	58746	6	58746	6	0.00
14/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	73856	8	73856	8	0.00
14/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2009	ILBI On 04-February-10			Index Future	362.69	362.9660	362.6910	362.9660	425.00
14/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
14/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
14/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
14/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
14/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
14/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
14/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
14/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.23	92.7600	7.2300	92.7600	0.00
14/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7890	7.2120	92.7890	0.00
14/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8710	7.1290	92.8710	0.00
14/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.8950	7.1110	92.8950	0.00
14/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.11	92.8960	7.1070	92.8960	0.00
14/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8780	7.1230	92.8780	0.00
14/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8610	7.1240	92.8610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.6790	7.3190	92.6790	0.00
14/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.53	92.4600	7.5250	92.4600	0.00
14/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.88	92.1150	7.8760	92.1150	0.00
14/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.28	91.7430	8.2790	91.7430	5,000.00
14/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3410	8.6570	91.3410	0.00
14/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
14/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
14/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
14/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
14/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
14/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
14/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
14/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
14/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
14/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
14/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
14/12/2009	OTH1 On 04-February-10			Index Future	291.84	291.5540	291.8380	291.5540	3.00
14/12/2009	OTH1 On 06-May-10			Index Future	297.18	296.8910	297.1790	296.8910	0.00
14/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5439	7.6160	113.5439	31.00
14/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	178	0	178	0	0.00
14/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	354	0	354	0	0.00
14/12/2009	R157 On 04-February-10			Bond Future	8.44	127.6333	8.4440	127.6333	6,593.00
14/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	89	0	89	0	0.00
14/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3618	4	3618	4	0.00
14/12/2009	R157 On 06-May-10			Bond Future	8.52	123.1105	8.5150	123.1105	0.00
14/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1579	2	1579	2	0.00
14/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1651	2	1651	2	0.00
14/12/2009	R157 On 05-August-10			Bond Future	8.56	125.5031	8.5590	125.5031	0.00
14/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2499	3	2499	3	0.00
14/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1631	2	1631	2	0.00
14/12/2009	R186 On 04-February-10			Bond Future	9.02	113.9145	9.0210	113.9145	18,786.00
14/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	142	0	142	0	0.00
14/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7747	8	7747	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	R186 On 06-May-10			Bond Future	9.07	116.0160	9.0680	116.0160	0.00
14/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3039	3	3039	3	0.00
14/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3672	4	3672	4	0.00
14/12/2009	R186 On 05-August-10			Bond Future	9.10	113.0173	9.1010	113.0173	0.00
14/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4934	5	4934	5	0.00
14/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3581	4	3581	4	0.00
14/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1274	8.5080	102.1274	486.00
14/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	12	0	12	0	0.00
14/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4082	4	4082	4	0.00
14/12/2009	R201 On 06-May-10			Bond Future	8.58	104.0174	8.5770	104.0174	0.00
14/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1096	1	1096	1	0.00
14/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1386	1	1386	1	0.00
14/12/2009	R201 On 05-August-10			Bond Future	8.62	101.6687	8.6190	101.6687	0.00
14/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2331	2	2331	2	0.00
14/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	977	1	977	1	0.00
14/12/2009	R203 On 04-February-10			Bond Future	9.08	98.8419	9.0810	98.8419	1,570.00
14/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	49	0	49	0	0.00
14/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4818	5	4818	5	0.00
14/12/2009	R203 On 06-May-10			Bond Future	9.15	96.4949	9.1540	96.4949	0.00
14/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1478	1	1478	1	0.00
14/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2268	2	2268	2	0.00
14/12/2009	R203 On 05-August-10			Bond Future	9.21	98.4199	9.2060	98.4199	0.00
14/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2466	2	2466	2	0.00
14/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2248	2	2248	2	0.00
14/12/2009	R204 On 04-February-10			Bond Future	9.07	94.6359	9.0740	94.6359	4,207.00
14/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	52	0	52	0	0.00
14/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1012	1	1012	1	100.00
14/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	198	0	198	0	200.00
14/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3575	4	3575	4	0.00
14/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1439	1	1439	1	200.00
14/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5256	5	5256	5	0.00
14/12/2009	R204 On 06-May-10			Bond Future	9.14	96.3871	9.1400	96.3871	0.00
14/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1649	2	1649	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2440	2	2440	2	0.00
14/12/2009	R204 On 05-August-10			Bond Future	9.19	94.2571	9.1890	94.2571	0.00
14/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2800	3	2800	3	0.00
14/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2466	2	2466	2	0.00
14/12/2009	R206 On 04-February-10			Bond Future	8.57	97.0037	8.5680	97.0037	2.00
14/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	9	0	9	0	0.00
14/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3512	4	3512	4	0.00
14/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7985	8.6580	98.7985	0.00
14/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1201	1	1201	1	0.00
14/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	923	1	923	1	0.00
14/12/2009	R206 On 05-August-10			Bond Future	8.72	96.9953	8.7180	96.9953	0.00
14/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1770	2	1770	2	0.00
14/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	972	1	972	1	0.00
14/12/2009	R207 On 04-February-10			Bond Future	9.15	88.1893	9.1520	88.1893	600.00
14/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	51	0	51	0	0.00
14/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5598	6	5598	6	0.00
14/12/2009	R207 On 06-May-10			Bond Future	9.22	89.8265	9.2160	89.8265	0.00
14/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2230	2	2230	2	0.00
14/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2033	2	2033	2	0.00
14/12/2009	R207 On 05-August-10			Bond Future	9.27	87.9658	9.2650	87.9658	0.00
14/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3485	3	3485	3	0.00
14/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2162	2	2162	2	0.00
14/12/2009	R208 On 04-February-10			Bond Future	9.16	85.8257	9.1590	85.8257	5,004.00
14/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	166	0	166	0	0.00
14/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4326	4	4326	4	0.00
14/12/2009	R208 On 06-May-10			Bond Future	9.22	84.0116	9.2160	84.0116	0.00
14/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2251	2	2251	2	0.00
14/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2047	2	2047	2	0.00
14/12/2009	R208 On 05-August-10			Bond Future	9.26	85.6870	9.2590	85.6870	0.00
14/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3597	4	3597	4	0.00
14/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2186	2	2186	2	0.00
14/12/2009	R209 On 04-February-10			Bond Future	8.76	76.5513	8.7610	76.5513	1,800.00
14/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	5	0	5	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8991	9	8991	9	0.00
14/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	29	0	29	0	0.00
14/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11386	11	11386	11	0.00
14/12/2009	R209 On 06-May-10			Bond Future	8.79	74.8208	8.7910	74.8208	0.00
14/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1736	2	1736	2	0.00
14/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4122	4	4122	4	0.00
14/12/2009	R209 On 05-August-10			Bond Future	8.81	76.3073	8.8090	76.3073	0.00
14/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3377	3	3377	3	0.00
14/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3849	4	3849	4	0.00
14/12/2009	TRT1 On 04-February-10			Index Future	299.04	298.7410	299.0350	298.7410	100.00
14/12/2009	TRT1 On 06-May-10			Index Future	304.51	304.2100	304.5090	304.2100	0.00
15/12/2009	AL13 On 04-February-10			Index Future	253.94	253.9940	253.9420	253.9940	44.00
15/12/2009	AL7T On 04-February-10			Index Future	333.77	333.9900	333.7710	333.9900	58.00
15/12/2009	ALBI On 04-February-10			Index Future	300.99	301.1160	300.9900	301.1160	1,072.00
15/12/2009	ALBI On 06-May-10			Index Future	306.50	306.6280	306.4990	306.6280	127.00
15/12/2009	ALBI On 05-August-10			Index Future	311.72	312.0120	311.7150	312.0120	0.00
15/12/2009	CRD1 On 04-February-10			Index Future	130.89	130.9220	130.8850	130.9220	2.00
15/12/2009	CRD1 On 06-May-10			Index Future	133.28	133.3180	133.2800	133.3180	0.00
15/12/2009	GOVI On 04-February-10			GOVI	302.67	302.8020	302.6690	302.8020	1,132.00
15/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	18218	2	18218	2	0.00
15/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31528	3	31528	3	0.00
15/12/2009	GOVI On 06-May-10			GOVI	308.21	308.3440	308.2090	308.3440	0.00
15/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	44734	5	44734	5	0.00
15/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60644	6	60644	6	0.00
15/12/2009	GOVI On 05-August-10			GOVI	313.95	314.0890	313.9510	314.0890	0.00
15/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	57954	6	57954	6	0.00
15/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74444	7	74444	7	0.00
15/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2009	ILBI On 04-February-10			Index Future	362.88	362.6910	362.8760	362.6910	425.00
15/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
15/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
15/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
15/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
15/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
15/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
15/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
15/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.7880	7.2000	92.7880	0.00
15/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8710	7.1100	92.8710	0.00
15/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.8890	7.0900	92.8890	0.00
15/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.8930	7.0900	92.8930	0.00
15/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.8770	7.1000	92.8770	0.00
15/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8760	7.1200	92.8760	0.00
15/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.30	92.6810	7.3000	92.6810	0.00
15/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4750	7.5200	92.4750	0.00
15/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.1240	7.8600	92.1240	0.00
15/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7210	8.2300	91.7210	5,000.00
15/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3430	8.6600	91.3430	0.00
15/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
15/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
15/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
15/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
15/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
15/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
15/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
15/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
15/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
15/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
15/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
15/12/2009	OTH1 On 04-February-10			Index Future	291.57	291.8380	291.5700	291.8380	3.00
15/12/2009	OTH1 On 06-May-10			Index Future	296.91	297.1790	296.9070	297.1790	0.00
15/12/2009	R155 On 04-February-10			Bond Future	7.63	113.5515	7.6310	113.5515	31.00
15/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	167	0	167	0	0.00
15/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	366	0	366	0	0.00
15/12/2009	R157 On 04-February-10			Bond Future	8.45	127.6383	8.4530	127.6383	6,593.00
15/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	82	0	82	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3656	4	3656	4	0.00
15/12/2009	R157 On 06-May-10			Bond Future	8.53	123.1153	8.5250	123.1153	0.00
15/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1549	2	1549	2	0.00
15/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1668	2	1668	2	0.00
15/12/2009	R157 On 05-August-10			Bond Future	8.57	125.5076	8.5700	125.5076	0.00
15/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2466	2	2466	2	0.00
15/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1648	2	1648	2	0.00
15/12/2009	R186 On 04-February-10			Bond Future	9.05	114.1115	9.0510	114.1115	18,786.00
15/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	118	0	118	0	0.00
15/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8005	8	8005	8	0.00
15/12/2009	R186 On 06-May-10			Bond Future	9.10	116.2197	9.0990	116.2197	0.00
15/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2890	3	2890	3	0.00
15/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3810	4	3810	4	0.00
15/12/2009	R186 On 05-August-10			Bond Future	9.13	113.2278	9.1330	113.2278	0.00
15/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4760	5	4760	5	0.00
15/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3700	4	3700	4	0.00
15/12/2009	R201 On 04-February-10			Bond Future	8.52	102.1314	8.5170	102.1314	486.00
15/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	10	0	10	0	0.00
15/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4116	4	4116	4	0.00
15/12/2009	R201 On 06-May-10			Bond Future	8.59	104.0211	8.5870	104.0211	0.00
15/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1074	1	1074	1	0.00
15/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1402	1	1402	1	0.00
15/12/2009	R201 On 05-August-10			Bond Future	8.63	101.6687	8.6300	101.6687	0.00
15/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2303	2	2303	2	0.00
15/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	988	1	988	1	0.00
15/12/2009	R203 On 04-February-10			Bond Future	9.09	98.8472	9.0910	98.8472	1,570.00
15/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	44	0	44	0	0.00
15/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4865	5	4865	5	0.00
15/12/2009	R203 On 06-May-10			Bond Future	9.16	96.5000	9.1630	96.5000	0.00
15/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1451	1	1451	1	0.00
15/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2287	2	2287	2	0.00
15/12/2009	R203 On 05-August-10			Bond Future	9.22	98.4249	9.2170	98.4249	0.00
15/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2432	2	2432	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2268	2	2268	2	0.00
15/12/2009	R204 On 04-February-10			Bond Future	9.08	94.6359	9.0830	94.6359	4,207.00
15/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	48	0	48	0	0.00
15/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	978	1	978	1	100.00
15/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	185	0	185	0	200.00
15/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3614	4	3614	4	0.00
15/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1456	1	1456	1	200.00
15/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5304	5	5304	5	0.00
15/12/2009	R204 On 06-May-10			Bond Future	9.15	96.3871	9.1500	96.3871	0.00
15/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1617	2	1617	2	0.00
15/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2464	2	2464	2	0.00
15/12/2009	R204 On 05-August-10			Bond Future	9.20	94.2626	9.1990	94.2626	0.00
15/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2765	3	2765	3	0.00
15/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2486	2	2486	2	0.00
15/12/2009	R206 On 04-February-10			Bond Future	8.59	97.0069	8.5880	97.0069	2.00
15/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	8	0	8	0	0.00
15/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3575	4	3575	4	0.00
15/12/2009	R206 On 06-May-10			Bond Future	8.68	98.8015	8.6790	98.8015	0.00
15/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1162	1	1162	1	0.00
15/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	947	1	947	1	0.00
15/12/2009	R206 On 05-August-10			Bond Future	8.74	96.9982	8.7420	96.9982	0.00
15/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1726	2	1726	2	0.00
15/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	996	1	996	1	0.00
15/12/2009	R207 On 04-February-10			Bond Future	9.17	88.2543	9.1710	88.2543	600.00
15/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	44	0	44	0	0.00
15/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5704	6	5704	6	0.00
15/12/2009	R207 On 06-May-10			Bond Future	9.24	89.8902	9.2370	89.8902	0.00
15/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2159	2	2159	2	0.00
15/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2084	2	2084	2	0.00
15/12/2009	R207 On 05-August-10			Bond Future	9.29	88.0340	9.2870	88.0340	0.00
15/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3406	3	3406	3	0.00
15/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2208	2	2208	2	0.00
15/12/2009	R208 On 04-February-10			Bond Future	9.17	85.8318	9.1680	85.8318	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
15/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	154	0	154	0	0.00
15/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4369	4	4369	4	0.00
15/12/2009	R208 On 06-May-10			Bond Future	9.23	84.0176	9.2260	84.0176	0.00
15/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2212	2	2212	2	0.00
15/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2068	2	2068	2	0.00
15/12/2009	R208 On 05-August-10			Bond Future	9.27	85.6870	9.2690	85.6870	0.00
15/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3556	4	3556	4	0.00
15/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2204	2	2204	2	0.00
15/12/2009	R209 On 04-February-10			Bond Future	8.78	76.6397	8.7810	76.6397	1,801.00
15/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	4	0	4	0	2,500.00
15/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8831	9	8831	9	0.00
15/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	30	0	30	0	0.00
15/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11546	11	11546	11	0.00
15/12/2009	R209 On 06-May-10			Bond Future	8.81	74.9007	8.8110	74.9007	0.00
15/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1666	2	1666	2	0.00
15/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4211	4	4211	4	0.00
15/12/2009	R209 On 05-August-10			Bond Future	8.83	76.3947	8.8300	76.3947	0.00
15/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3287	3	3287	3	0.00
15/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3926	4	3926	4	0.00
15/12/2009	TRT1 On 04-February-10			Index Future	298.90	299.0350	298.8990	299.0350	100.00
15/12/2009	TRT1 On 06-May-10			Index Future	304.37	304.5090	304.3700	304.5090	0.00
17/12/2009	AL13 On 04-February-10			Index Future	253.80	253.9420	253.7980	253.9420	44.00
17/12/2009	AL7T On 04-February-10			Index Future	336.16	333.7710	336.1610	333.7710	58.00
17/12/2009	ALBI On 04-February-10			Index Future	300.59	300.9900	300.5940	300.9900	1,072.00
17/12/2009	ALBI On 06-May-10			Index Future	306.09	306.4990	306.0930	306.4990	127.00
17/12/2009	ALBI On 05-August-10			Index Future	315.85	311.7150	315.8510	311.7150	0.00
17/12/2009	CRD1 On 04-February-10			Index Future	130.82	130.8850	130.8160	130.8850	2.00
17/12/2009	CRD1 On 06-May-10			Index Future	133.21	133.2800	133.2090	133.2800	0.00
17/12/2009	GOVI On 04-February-10			GOVI	302.27	302.6690	302.2710	302.6690	1,132.00
17/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	16146	2	16146	2	0.00
17/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33436	3	33436	3	0.00
17/12/2009	GOVI On 06-May-10			GOVI	307.80	308.2090	307.8010	308.2090	0.00
17/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	42517	4	42517	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
17/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62507	6	62507	6	0.00
17/12/2009	GOVI On 05-August-10			GOVI	313.54	313.9510	313.5350	313.9510	0.00
17/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	55736	6	55736	6	0.00
17/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	76386	7	76386	7	0.00
17/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2009	ILBI On 04-February-10			Index Future	362.81	362.8760	362.8050	362.8760	425.00
17/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
17/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
17/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
17/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
17/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
17/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
17/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
17/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
17/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
17/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
17/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
17/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
17/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
17/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
17/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
17/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.1400	7.8600	92.1400	0.00
17/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	5,000.00
17/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3400	8.6600	91.3400	0.00
17/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.89	8.6600	8.8900	8.6600	0.00
17/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
17/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
17/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
17/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
17/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
17/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
17/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
17/12/2009	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
17/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
17/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
17/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
17/12/2009	OTH1 On 04-February-10			Index Future	291.35	291.5700	291.3450	291.5700	3.00
17/12/2009	OTH1 On 06-May-10			Index Future	296.68	296.9070	296.6750	296.9070	0.00
17/12/2009	R155 On 04-February-10			Bond Future	7.64	113.5288	7.6410	113.5288	31.00
17/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	157	0	157	0	0.00
17/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	371	0	371	0	0.00
17/12/2009	R157 On 04-February-10			Bond Future	8.45	127.5934	8.4490	127.5934	6,893.00
17/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	77	0	77	0	0.00
17/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3631	4	3631	4	0.00
17/12/2009	R157 On 06-May-10			Bond Future	8.52	123.0675	8.5210	123.0675	0.00
17/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1548	2	1548	2	0.00
17/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1648	2	1648	2	0.00
17/12/2009	R157 On 05-August-10			Bond Future	8.57	125.4574	8.5660	125.4574	0.00
17/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2468	2	2468	2	0.00
17/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1632	2	1632	2	0.00
17/12/2009	R186 On 04-February-10			Bond Future	9.06	113.8302	9.0590	113.8302	18,786.00
17/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	104	0	104	0	0.00
17/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8065	8	8065	8	0.00
17/12/2009	R186 On 06-May-10			Bond Future	9.11	115.9328	9.1070	115.9328	0.00
17/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2832	3	2832	3	0.00
17/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3826	4	3826	4	0.00
17/12/2009	R186 On 05-August-10			Bond Future	9.14	112.9351	9.1420	112.9351	0.00
17/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4696	5	4696	5	0.00
17/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3718	4	3718	4	0.00
17/12/2009	R201 On 04-February-10			Bond Future	8.51	102.0959	8.5140	102.0959	486.00
17/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	9	0	9	0	0.00
17/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4103	4	4103	4	0.00
17/12/2009	R201 On 06-May-10			Bond Future	8.58	103.9835	8.5830	103.9835	0.00
17/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1072	1	1072	1	0.00
17/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1385	1	1385	1	0.00
17/12/2009	R201 On 05-August-10			Bond Future	8.63	101.6293	8.6270	101.6293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2303	2	2303	2	0.00
17/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	977	1	977	1	0.00
17/12/2009	R203 On 04-February-10			Bond Future	9.10	98.7947	9.0970	98.7947	1,570.00
17/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	38	0	38	0	0.00
17/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4891	5	4891	5	0.00
17/12/2009	R203 On 06-May-10			Bond Future	9.17	96.4540	9.1700	96.4540	0.00
17/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1423	1	1423	1	0.00
17/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2295	2	2295	2	0.00
17/12/2009	R203 On 05-August-10			Bond Future	9.22	98.3702	9.2240	98.3702	0.00
17/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2404	2	2404	2	0.00
17/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2275	2	2275	2	0.00
17/12/2009	R204 On 04-February-10			Bond Future	9.09	94.5842	9.0900	94.5842	4,207.00
17/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	41	0	41	0	0.00
17/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	937	1	937	1	100.00
17/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	168	0	168	0	200.00
17/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3637	4	3637	4	0.00
17/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1456	1	1456	1	200.00
17/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5337	5	5337	5	0.00
17/12/2009	R204 On 06-May-10			Bond Future	9.16	96.3309	9.1570	96.3309	0.00
17/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1586	2	1586	2	0.00
17/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2472	2	2472	2	0.00
17/12/2009	R204 On 05-August-10			Bond Future	9.21	94.2077	9.2070	94.2077	0.00
17/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2731	3	2731	3	0.00
17/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2495	2	2495	2	0.00
17/12/2009	R206 On 04-February-10			Bond Future	8.58	96.9428	8.5830	96.9428	2.00
17/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	7	0	7	0	0.00
17/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3558	4	3558	4	0.00
17/12/2009	R206 On 06-May-10			Bond Future	8.68	98.7379	8.6750	98.7379	0.00
17/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1161	1	1161	1	0.00
17/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	934	1	934	1	0.00
17/12/2009	R206 On 05-August-10			Bond Future	8.74	96.9299	8.7380	96.9299	0.00
17/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1728	2	1728	2	0.00
17/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	987	1	987	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
17/12/2009	R207 On 04-February-10			Bond Future	9.18	88.1421	9.1780	88.1421	600.00
17/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	38	0	38	0	0.00
17/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5739	6	5739	6	0.00
17/12/2009	R207 On 06-May-10			Bond Future	9.24	89.7686	9.2440	89.7686	0.00
17/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2123	2	2123	2	0.00
17/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2088	2	2088	2	0.00
17/12/2009	R207 On 05-August-10			Bond Future	9.30	87.9091	9.2950	87.9091	0.00
17/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3367	3	3367	3	0.00
17/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2214	2	2214	2	0.00
17/12/2009	R208 On 04-February-10			Bond Future	9.18	85.7768	9.1760	85.7768	5,004.00
17/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	138	0	138	0	0.00
17/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4402	4	4402	4	0.00
17/12/2009	R208 On 06-May-10			Bond Future	9.23	83.9575	9.2340	83.9575	0.00
17/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2172	2	2172	2	0.00
17/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2076	2	2076	2	0.00
17/12/2009	R208 On 05-August-10			Bond Future	9.28	85.6279	9.2770	85.6279	0.00
17/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3516	4	3516	4	0.00
17/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2212	2	2212	2	0.00
17/12/2009	R209 On 04-February-10			Bond Future	8.78	76.4791	8.7800	76.4791	1,799.00
17/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	3	0	3	0	2,500.00
17/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8835	9	8835	9	0.00
17/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	26	0	26	0	0.00
17/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11537	12	11537	12	0.00
17/12/2009	R209 On 06-May-10			Bond Future	8.81	74.7412	8.8090	74.7412	0.00
17/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1654	2	1654	2	0.00
17/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4183	4	4183	4	0.00
17/12/2009	R209 On 05-August-10			Bond Future	8.83	76.2279	8.8280	76.2279	0.00
17/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3279	3	3279	3	0.00
17/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3902	4	3902	4	0.00
17/12/2009	TRT1 On 04-February-10			Index Future	298.51	298.8990	298.5140	298.8990	100.00
17/12/2009	TRT1 On 06-May-10			Index Future	303.98	304.3700	303.9750	304.3700	0.00
18/12/2009	AL13 On 04-February-10			Index Future	253.92	253.7980	253.9190	253.7980	44.00
18/12/2009	AL7T On 04-February-10			Index Future	336.70	336.1610	336.7020	336.1610	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
18/12/2009	ALBI On 04-February-10			Index Future	300.99	300.5940	300.9910	300.5940	1,072.00
18/12/2009	ALBI On 06-May-10			Index Future	306.50	306.0930	306.4970	306.0930	127.00
18/12/2009	ALBI On 05-August-10			Index Future	316.33	315.8510	316.3280	315.8510	0.00
18/12/2009	CRD1 On 04-February-10			Index Future	130.93	130.8160	130.9280	130.8160	2.00
18/12/2009	CRD1 On 06-May-10			Index Future	133.32	133.2090	133.3230	133.2090	0.00
18/12/2009	GOVI On 04-February-10			GOVI	302.67	302.2710	302.6690	302.2710	1,132.00
18/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	17510	2	17510	2	0.00
18/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30820	3	30820	3	0.00
18/12/2009	GOVI On 06-May-10			GOVI	308.21	307.8010	308.2050	307.8010	0.00
18/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	44164	4	44164	4	0.00
18/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60114	6	60114	6	0.00
18/12/2009	GOVI On 05-August-10			GOVI	313.95	313.5350	313.9460	313.5350	0.00
18/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	57507	6	57507	6	0.00
18/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74047	8	74047	8	0.00
18/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2009	ILBI On 04-February-10			Index Future	362.83	362.8050	362.8260	362.8050	425.00
18/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
18/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
18/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
18/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
18/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
18/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
18/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
18/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.8000	7.2100	92.8000	0.00
18/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
18/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
18/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9100	7.1000	92.9100	0.00
18/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.9000	7.0900	92.9000	0.00
18/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
18/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.29	92.7000	7.2900	92.7000	0.00
18/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.50	92.4800	7.5000	92.4800	0.00
18/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.84	92.1400	7.8400	92.1400	0.00
18/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.64	91.3400	8.6400	91.3400	0.00
18/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.85	91.1100	8.8500	91.1100	0.00
18/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
18/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
18/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
18/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
18/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
18/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
18/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
18/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
18/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
18/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
18/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
18/12/2009	OTH1 On 04-February-10			Index Future	291.74	291.3450	291.7380	291.3450	3.00
18/12/2009	OTH1 On 06-May-10			Index Future	297.07	296.6750	297.0740	296.6750	0.00
18/12/2009	R155 On 04-February-10			Bond Future	7.61	113.5136	7.6110	113.5136	31.00
18/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	171	0	171	0	0.00
18/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	339	0	339	0	0.00
18/12/2009	R157 On 04-February-10			Bond Future	8.43	127.6134	8.4270	127.6134	6,893.00
18/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	82	0	82	0	0.00
18/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3526	4	3526	4	0.00
18/12/2009	R157 On 06-May-10			Bond Future	8.50	123.0866	8.4990	123.0866	0.00
18/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1595	2	1595	2	0.00
18/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1590	2	1590	2	0.00
18/12/2009	R157 On 05-August-10			Bond Future	8.54	125.4757	8.5420	125.4757	0.00
18/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2527	2	2527	2	0.00
18/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1581	2	1581	2	0.00
18/12/2009	R186 On 04-February-10			Bond Future	9.04	113.7554	9.0380	113.7554	18,786.00
18/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	109	0	109	0	0.00
18/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7874	8	7874	8	0.00
18/12/2009	R186 On 06-May-10			Bond Future	9.09	115.8590	9.0860	115.8590	0.00
18/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2912	3	2912	3	0.00
18/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3712	4	3712	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
18/12/2009	R186 On 05-August-10			Bond Future	9.12	112.8530	9.1200	112.8530	0.00
18/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4799	5	4799	5	0.00
18/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3620	4	3620	4	0.00
18/12/2009	R201 On 04-February-10			Bond Future	8.49	102.1077	8.4920	102.1077	486.00
18/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	10	0	10	0	0.00
18/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4017	4	4017	4	0.00
18/12/2009	R201 On 06-May-10			Bond Future	8.56	103.9986	8.5610	103.9986	0.00
18/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1107	1	1107	1	0.00
18/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1337	1	1337	1	0.00
18/12/2009	R201 On 05-August-10			Bond Future	8.60	101.6400	8.6020	101.6400	0.00
18/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2358	2	2358	2	0.00
18/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	943	1	943	1	0.00
18/12/2009	R203 On 04-February-10			Bond Future	9.08	98.7633	9.0760	98.7633	1,570.00
18/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	40	0	40	0	0.00
18/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4783	5	4783	5	0.00
18/12/2009	R203 On 06-May-10			Bond Future	9.15	96.4183	9.1480	96.4183	0.00
18/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1466	1	1466	1	0.00
18/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2226	2	2226	2	0.00
18/12/2009	R203 On 05-August-10			Bond Future	9.20	98.3355	9.2010	98.3355	0.00
18/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2459	2	2459	2	0.00
18/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2216	2	2216	2	0.00
18/12/2009	R204 On 04-February-10			Bond Future	9.07	94.5440	9.0690	94.5440	4,207.00
18/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	43	0	43	0	0.00
18/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	177	0	177	0	200.00
18/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	978	1	978	1	100.00
18/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1376	1	1376	1	200.00
18/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3525	4	3525	4	0.00
18/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5219	5	5219	5	0.00
18/12/2009	R204 On 06-May-10			Bond Future	9.14	96.2917	9.1350	96.2917	0.00
18/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1634	2	1634	2	0.00
18/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2397	2	2397	2	0.00
18/12/2009	R204 On 05-August-10			Bond Future	9.18	94.1638	9.1840	94.1638	0.00
18/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2792	3	2792	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
18/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2430	2	2430	2	0.00
18/12/2009	R206 On 04-February-10			Bond Future	8.56	96.9588	8.5610	96.9588	2.00
18/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	7	0	7	0	0.00
18/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3487	4	3487	4	0.00
18/12/2009	R206 On 06-May-10			Bond Future	8.65	98.7500	8.6510	98.7500	0.00
18/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1197	1	1197	1	0.00
18/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	898	1	898	1	0.00
18/12/2009	R206 On 05-August-10			Bond Future	8.71	96.9413	8.7120	96.9413	0.00
18/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1769	2	1769	2	0.00
18/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	954	1	954	1	0.00
18/12/2009	R207 On 04-February-10			Bond Future	9.16	88.1008	9.1570	88.1008	600.00
18/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	40	0	40	0	0.00
18/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5617	6	5617	6	0.00
18/12/2009	R207 On 06-May-10			Bond Future	9.22	89.7282	9.2220	89.7282	0.00
18/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2181	2	2181	2	0.00
18/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2019	2	2019	2	0.00
18/12/2009	R207 On 05-August-10			Bond Future	9.27	87.8637	9.2720	87.8637	0.00
18/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3438	3	3438	3	0.00
18/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2155	2	2155	2	0.00
18/12/2009	R208 On 04-February-10			Bond Future	9.14	85.7280	9.1440	85.7280	5,004.00
18/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	152	0	152	0	0.00
18/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4221	4	4221	4	0.00
18/12/2009	R208 On 06-May-10			Bond Future	9.20	83.9095	9.2010	83.9095	0.00
18/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2269	2	2269	2	0.00
18/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1975	2	1975	2	0.00
18/12/2009	R208 On 05-August-10			Bond Future	9.24	85.5806	9.2440	85.5806	0.00
18/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3626	4	3626	4	0.00
18/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2126	2	2126	2	0.00
18/12/2009	R209 On 04-February-10			Bond Future	8.76	76.4871	8.7590	76.4871	1,799.00
18/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	3	0	3	0	2,500.00
18/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9000	9	9000	9	0.00
18/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	22	0	22	0	0.00
18/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11368	12	11368	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2009	R209 On 06-May-10			Bond Future	8.79	74.7571	8.7880	74.7571	0.00
18/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1708	2	1708	2	0.00
18/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4070	4	4070	4	0.00
18/12/2009	R209 On 05-August-10			Bond Future	8.81	76.2438	8.8070	76.2438	0.00
18/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3355	3	3355	3	0.00
18/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3811	4	3811	4	0.00
18/12/2009	TRT1 On 04-February-10			Index Future	298.91	298.5140	298.9060	298.5140	100.00
18/12/2009	TRT1 On 06-May-10			Index Future	304.37	303.9750	304.3730	303.9750	0.00
21/12/2009	AL13 On 04-February-10			Index Future	253.97	253.9190	253.9650	253.9190	44.00
21/12/2009	AL7T On 04-February-10			Index Future	336.79	336.7020	336.7850	336.7020	58.00
21/12/2009	ALBI On 04-February-10			Index Future	300.79	300.9910	300.7890	300.9910	1,072.00
21/12/2009	ALBI On 06-May-10			Index Future	306.29	306.4970	306.2910	306.4970	127.00
21/12/2009	ALBI On 05-August-10			Index Future	316.42	316.3280	316.4230	316.3280	0.00
21/12/2009	CRD1 On 04-February-10			Index Future	130.94	130.9280	130.9390	130.9280	2.00
21/12/2009	CRD1 On 06-May-10			Index Future	133.33	133.3230	133.3340	133.3230	0.00
21/12/2009	GOVI On 04-February-10			GOVI	302.46	302.6690	302.4570	302.6690	1,132.00
21/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	15924	2	15924	2	0.00
21/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31354	3	31354	3	0.00
21/12/2009	GOVI On 06-May-10			GOVI	307.99	308.2050	307.9880	308.2050	0.00
21/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	42619	4	42619	4	0.00
21/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60739	6	60739	6	0.00
21/12/2009	GOVI On 05-August-10			GOVI	313.73	313.9460	313.7260	313.9460	0.00
21/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	56053	6	56053	6	0.00
21/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74793	7	74793	7	0.00
21/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2009	ILBI On 04-February-10			Index Future	362.71	362.8260	362.7060	362.8260	425.00
21/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
21/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
21/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
21/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
21/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
21/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
21/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.22	92.7900	7.2150	92.7900	0.00
21/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8900	7.1230	92.8900	0.00
21/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9100	7.0980	92.9100	0.00
21/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9000	7.1010	92.9000	0.00
21/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.9100	7.0960	92.9100	0.00
21/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8800	7.1160	92.8800	0.00
21/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.28	92.7100	7.2820	92.7100	0.00
21/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.50	92.5000	7.5030	92.5000	0.00
21/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.85	92.1600	7.8470	92.1600	0.00
21/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.24	91.7700	8.2390	91.7700	5,000.00
21/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.65	91.3600	8.6480	91.3600	0.00
21/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1500	8.8300	91.1500	0.00
21/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
21/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
21/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
21/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
21/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
21/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
21/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
21/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
21/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
21/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
21/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
21/12/2009	OTH1 On 04-February-10			Index Future	291.59	291.7380	291.5870	291.7380	3.00
21/12/2009	OTH1 On 06-May-10			Index Future	296.92	297.0740	296.9200	297.0740	0.00
21/12/2009	R155 On 04-February-10			Bond Future	7.63	113.5591	7.6310	113.5591	31.00
21/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	152	0	152	0	0.00
21/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	351	0	351	0	0.00
21/12/2009	R157 On 04-February-10			Bond Future	8.45	127.7232	8.4470	127.7232	6,893.00
21/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	64	0	64	0	0.00
21/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3608	4	3608	4	0.00
21/12/2009	R157 On 06-May-10			Bond Future	8.52	123.1918	8.5190	123.1918	0.00
21/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1529	2	1529	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1620	2	1620	2	0.00
21/12/2009	R157 On 05-August-10			Bond Future	8.56	125.5853	8.5640	125.5853	0.00
21/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2456	3	2456	3	0.00
21/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1611	2	1611	2	0.00
21/12/2009	R186 On 04-February-10			Bond Future	9.06	113.9520	9.0580	113.9520	18,786.00
21/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	84	0	84	0	0.00
21/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8036	8	8036	8	0.00
21/12/2009	R186 On 06-May-10			Bond Future	9.11	116.0530	9.1060	116.0530	0.00
21/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2789	3	2789	3	0.00
21/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3773	4	3773	4	0.00
21/12/2009	R186 On 05-August-10			Bond Future	9.14	113.0539	9.1410	113.0539	0.00
21/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4665	5	4665	5	0.00
21/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3678	4	3678	4	0.00
21/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1944	8.5120	102.1944	486.00
21/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	7	0	7	0	0.00
21/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4093	4	4093	4	0.00
21/12/2009	R201 On 06-May-10			Bond Future	8.58	104.0813	8.5820	104.0813	0.00
21/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1057	1	1057	1	0.00
21/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1366	1	1366	1	0.00
21/12/2009	R201 On 05-August-10			Bond Future	8.63	101.7296	8.6250	101.7296	0.00
21/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2295	2	2295	2	0.00
21/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	962	1	962	1	0.00
21/12/2009	R203 On 04-February-10			Bond Future	9.10	98.8734	9.0950	98.8734	1,570.00
21/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	30	0	30	0	0.00
21/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4872	5	4872	5	0.00
21/12/2009	R203 On 06-May-10			Bond Future	9.17	96.5306	9.1680	96.5306	0.00
21/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1401	1	1401	1	0.00
21/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2263	2	2263	2	0.00
21/12/2009	R203 On 05-August-10			Bond Future	9.22	98.4497	9.2220	98.4497	0.00
21/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2389	2	2389	2	0.00
21/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2250	2	2250	2	0.00
21/12/2009	R204 On 04-February-10			Bond Future	9.09	94.6646	9.0880	94.6646	4,207.00
21/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	33	0	33	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	893	1	893	1	100.00
21/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	146	0	146	0	200.00
21/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3603	4	3603	4	0.00
21/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1400	1	1400	1	200.00
21/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5318	5	5318	5	0.00
21/12/2009	R204 On 06-May-10			Bond Future	9.16	96.4152	9.1550	96.4152	0.00
21/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1563	2	1563	2	0.00
21/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2438	2	2438	2	0.00
21/12/2009	R204 On 05-August-10			Bond Future	9.21	94.2900	9.2060	94.2900	0.00
21/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2711	3	2711	3	0.00
21/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2470	2	2470	2	0.00
21/12/2009	R206 On 04-February-10			Bond Future	8.58	97.0294	8.5810	97.0294	2.00
21/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	5	0	5	0	0.00
21/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3550	3	3550	3	0.00
21/12/2009	R206 On 06-May-10			Bond Future	8.67	98.8227	8.6730	98.8227	0.00
21/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1150	1	1150	1	0.00
21/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	917	1	917	1	0.00
21/12/2009	R206 On 05-August-10			Bond Future	8.74	97.0152	8.7360	97.0152	0.00
21/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1720	2	1720	2	0.00
21/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	973	1	973	1	0.00
21/12/2009	R207 On 04-February-10			Bond Future	9.18	88.2247	9.1770	88.2247	600.00
21/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	30	0	30	0	0.00
21/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5725	6	5725	6	0.00
21/12/2009	R207 On 06-May-10			Bond Future	9.24	89.8555	9.2430	89.8555	0.00
21/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2095	2	2095	2	0.00
21/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2055	2	2055	2	0.00
21/12/2009	R207 On 05-August-10			Bond Future	9.29	87.9942	9.2930	87.9942	0.00
21/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3350	3	3350	3	0.00
21/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2186	2	2186	2	0.00
21/12/2009	R208 On 04-February-10			Bond Future	9.16	85.9236	9.1640	85.9236	5,004.00
21/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	123	0	123	0	0.00
21/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4314	4	4314	4	0.00
21/12/2009	R208 On 06-May-10			Bond Future	9.22	84.1079	9.2220	84.1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2179	2	2179	2	0.00
21/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2011	2	2011	2	0.00
21/12/2009	R208 On 05-August-10			Bond Future	9.27	85.7759	9.2650	85.7759	0.00
21/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3534	4	3534	4	0.00
21/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2159	2	2159	2	0.00
21/12/2009	R209 On 04-February-10			Bond Future	8.78	76.6557	8.7790	76.6557	1,799.00
21/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	2	0	2	0	2,500.00
21/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8836	9	8836	9	0.00
21/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	19	0	19	0	0.00
21/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11528	11	11528	11	0.00
21/12/2009	R209 On 06-May-10			Bond Future	8.81	74.9246	8.8090	74.9246	0.00
21/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1617	2	1617	2	0.00
21/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4146	4	4146	4	0.00
21/12/2009	R209 On 05-August-10			Bond Future	8.83	76.4106	8.8280	76.4106	0.00
21/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3248	3	3248	3	0.00
21/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3871	4	3871	4	0.00
21/12/2009	TRT1 On 04-February-10			Index Future	298.70	298.9060	298.7000	298.9060	100.00
21/12/2009	TRT1 On 06-May-10			Index Future	304.16	304.3730	304.1630	304.3730	0.00
22/12/2009	AL13 On 04-February-10			Index Future	253.84	253.9650	253.8390	253.9650	44.00
22/12/2009	AL7T On 04-February-10			Index Future	335.43	336.7850	335.4270	336.7850	58.00
22/12/2009	ALBI On 04-February-10			Index Future	299.91	300.7890	299.9080	300.7890	1,072.00
22/12/2009	ALBI On 06-May-10			Index Future	305.39	306.2910	305.3930	306.2910	127.00
22/12/2009	ALBI On 05-August-10			Index Future	315.20	316.4230	315.2000	316.4230	0.00
22/12/2009	CRD1 On 04-February-10			Index Future	130.73	130.9390	130.7330	130.9390	2.00
22/12/2009	CRD1 On 06-May-10			Index Future	133.12	133.3340	133.1240	133.3340	0.00
22/12/2009	GOVI On 04-February-10			GOVI	301.56	302.4570	301.5600	302.4570	1,132.00
22/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	12396	2	12396	2	0.00
22/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	36796	3	36796	3	0.00
22/12/2009	GOVI On 06-May-10			GOVI	307.08	307.9880	307.0750	307.9880	0.00
22/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	38437	4	38437	4	0.00
22/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	65687	6	65687	6	0.00
22/12/2009	GOVI On 05-August-10			GOVI	312.80	313.7260	312.7950	313.7260	0.00
22/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	51694	6	51694	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	79744	7	79744	7	0.00
22/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2009	ILBI On 04-February-10			Index Future	362.71	362.7060	362.7060	362.7060	425.00
22/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
22/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
22/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
22/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
22/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
22/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
22/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
22/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.24	92.7850	7.2350	92.7850	0.00
22/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8770	7.1390	92.8770	0.00
22/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.12	92.9020	7.1170	92.9020	0.00
22/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.12	92.8990	7.1210	92.8990	0.00
22/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.9040	7.1160	92.9040	0.00
22/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.14	92.8840	7.1360	92.8840	0.00
22/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.30	92.7180	7.2990	92.7180	0.00
22/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4970	7.5220	92.4970	0.00
22/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.87	92.1530	7.8670	92.1530	0.00
22/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.26	91.7610	8.2570	91.7610	5,000.00
22/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.67	91.3520	8.6660	91.3520	0.00
22/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.85	91.1700	8.8500	91.1700	0.00
22/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
22/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
22/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
22/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
22/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
22/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
22/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
22/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
22/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
22/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
22/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2009	OTH1 On 04-February-10			Index Future	290.78	291.5870	290.7770	291.5870	3.00
22/12/2009	OTH1 On 06-May-10			Index Future	296.10	296.9200	296.0950	296.9200	0.00
22/12/2009	R155 On 04-February-10			Bond Future	7.66	113.5288	7.6610	113.5288	31.00
22/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	134	0	134	0	0.00
22/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	378	0	378	0	0.00
22/12/2009	R157 On 04-February-10			Bond Future	8.50	127.6233	8.4980	127.6233	6,893.00
22/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	47	0	47	0	0.00
22/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3845	4	3845	4	0.00
22/12/2009	R157 On 06-May-10			Bond Future	8.57	123.0962	8.5730	123.0962	0.00
22/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1399	2	1399	2	0.00
22/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1747	2	1747	2	0.00
22/12/2009	R157 On 05-August-10			Bond Future	8.62	125.4848	8.6220	125.4848	0.00
22/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2302	2	2302	2	0.00
22/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1721	2	1721	2	0.00
22/12/2009	R186 On 04-February-10			Bond Future	9.11	113.7648	9.1080	113.7648	18,786.00
22/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	61	0	61	0	0.00
22/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8479	8	8479	8	0.00
22/12/2009	R186 On 06-May-10			Bond Future	9.16	115.8682	9.1580	115.8682	0.00
22/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2560	3	2560	3	0.00
22/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4023	4	4023	4	0.00
22/12/2009	R186 On 05-August-10			Bond Future	9.20	112.8622	9.1950	112.8622	0.00
22/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4387	5	4387	5	0.00
22/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3890	4	3890	4	0.00
22/12/2009	R201 On 04-February-10			Bond Future	8.56	102.1156	8.5620	102.1156	486.00
22/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	4	0	4	0	0.00
22/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4287	4	4287	4	0.00
22/12/2009	R201 On 06-May-10			Bond Future	8.64	104.0023	8.6360	104.0023	0.00
22/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	961	1	961	1	0.00
22/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1473	1	1473	1	0.00
22/12/2009	R201 On 05-August-10			Bond Future	8.68	101.6472	8.6830	101.6472	0.00
22/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2160	2	2160	2	0.00
22/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1035	1	1035	1	0.00
22/12/2009	R203 On 04-February-10			Bond Future	9.15	98.7737	9.1450	98.7737	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
22/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	22	0	22	0	0.00
22/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	5126	5	5126	5	0.00
22/12/2009	R203 On 06-May-10			Bond Future	9.22	96.4285	9.2210	96.4285	0.00
22/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1281	1	1281	1	0.00
22/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2413	2	2413	2	0.00
22/12/2009	R203 On 05-August-10			Bond Future	9.28	98.3454	9.2780	98.3454	0.00
22/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2242	2	2242	2	0.00
22/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2381	2	2381	2	0.00
22/12/2009	R204 On 04-February-10			Bond Future	9.14	94.5554	9.1390	94.5554	4,207.00
22/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	23	0	23	0	0.00
22/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	111	0	111	0	200.00
22/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	760	1	760	1	100.00
22/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1560	1	1560	1	200.00
22/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3861	4	3861	4	0.00
22/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5600	5	5600	5	0.00
22/12/2009	R204 On 06-May-10			Bond Future	9.21	96.3029	9.2080	96.3029	0.00
22/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1429	2	1429	2	0.00
22/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2601	2	2601	2	0.00
22/12/2009	R204 On 05-August-10			Bond Future	9.26	94.1692	9.2600	94.1692	0.00
22/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2552	3	2552	3	0.00
22/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2607	2	2607	2	0.00
22/12/2009	R206 On 04-February-10			Bond Future	8.62	96.9652	8.6220	96.9652	2.00
22/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	3	0	3	0	0.00
22/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3679	4	3679	4	0.00
22/12/2009	R206 On 06-May-10			Bond Future	8.72	98.7561	8.7160	98.7561	0.00
22/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1077	1	1077	1	0.00
22/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	974	1	974	1	0.00
22/12/2009	R206 On 05-August-10			Bond Future	8.78	96.9469	8.7830	96.9469	0.00
22/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1638	2	1638	2	0.00
22/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1024	1	1024	1	0.00
22/12/2009	R207 On 04-February-10			Bond Future	9.23	88.1067	9.2270	88.1067	600.00
22/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	21	0	21	0	0.00
22/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	6010	6	6010	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2009	R207 On 06-May-10			Bond Future	9.30	89.7339	9.2950	89.7339	0.00
22/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	1937	2	1937	2	0.00
22/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2196	2	2196	2	0.00
22/12/2009	R207 On 05-August-10			Bond Future	9.35	87.8750	9.3480	87.8750	0.00
22/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3166	3	3166	3	0.00
22/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2313	2	2313	2	0.00
22/12/2009	R208 On 04-February-10			Bond Future	9.21	85.8013	9.2140	85.8013	5,004.00
22/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	94	0	94	0	0.00
22/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4590	4	4590	4	0.00
22/12/2009	R208 On 06-May-10			Bond Future	9.27	83.9815	9.2740	83.9815	0.00
22/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2011	2	2011	2	0.00
22/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2155	2	2155	2	0.00
22/12/2009	R208 On 05-August-10			Bond Future	9.32	85.6515	9.3190	85.6515	0.00
22/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3341	4	3341	4	0.00
22/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2284	2	2284	2	0.00
22/12/2009	R209 On 04-February-10			Bond Future	8.83	76.4952	8.8290	76.4952	1,799.00
22/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	2,500.00
22/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8441	9	8441	9	0.00
22/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	23	0	23	0	0.00
22/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11926	12	11926	12	0.00
22/12/2009	R209 On 06-May-10			Bond Future	8.86	74.7571	8.8600	74.7571	0.00
22/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1463	2	1463	2	0.00
22/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4397	4	4397	4	0.00
22/12/2009	R209 On 05-August-10			Bond Future	8.88	76.2438	8.8810	76.2438	0.00
22/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3037	3	3037	3	0.00
22/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4078	4	4078	4	0.00
22/12/2009	TRT1 On 04-February-10			Index Future	297.82	298.7000	297.8190	298.7000	100.00
22/12/2009	TRT1 On 06-May-10			Index Future	303.27	304.1630	303.2660	304.1630	0.00
23/12/2009	AL13 On 04-February-10			Index Future	253.76	253.8390	253.7620	253.8390	44.00
23/12/2009	AL7T On 04-February-10			Index Future	335.42	335.4270	335.4150	335.4270	58.00
23/12/2009	ALBI On 04-February-10			Index Future	299.81	299.9080	299.8070	299.9080	1,072.00
23/12/2009	ALBI On 06-May-10			Index Future	305.29	305.3930	305.2880	305.3930	127.00
23/12/2009	ALBI On 05-August-10			Index Future	315.19	315.2000	315.1890	315.2000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2009	CRD1 On 04-February-10			Index Future	130.70	130.7330	130.6950	130.7330	2.00
23/12/2009	CRD1 On 06-May-10			Index Future	133.09	133.1240	133.0850	133.1240	0.00
23/12/2009	GOVI On 04-February-10			GOVI	301.46	301.5600	301.4570	301.5600	1,132.00
23/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	11821	1	11821	1	0.00
23/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	37251	4	37251	4	0.00
23/12/2009	GOVI On 06-May-10			GOVI	306.97	307.0750	306.9690	307.0750	0.00
23/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	37805	4	37805	4	0.00
23/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	66115	7	66115	7	0.00
23/12/2009	GOVI On 05-August-10			GOVI	312.69	312.7950	312.6870	312.7950	0.00
23/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	51077	5	51077	5	0.00
23/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	80207	8	80207	8	0.00
23/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2009	ILBI On 04-February-10			Index Future	362.91	362.7060	362.9120	362.7060	425.00
23/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
23/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
23/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
23/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
23/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
23/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
23/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
23/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.24	92.7650	7.2350	92.7650	0.00
23/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8610	7.1420	92.8610	0.00
23/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.12	92.8830	7.1170	92.8830	0.00
23/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.12	92.8790	7.1210	92.8790	0.00
23/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8840	7.1160	92.8840	0.00
23/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.8640	7.1300	92.8640	0.00
23/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.29	92.7010	7.2930	92.7010	0.00
23/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4780	7.5150	92.4780	0.00
23/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.1330	7.8550	92.1330	0.00
23/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.25	91.7430	8.2450	91.7430	5,000.00
23/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.65	91.3340	8.6540	91.3340	0.00
23/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1500	8.8300	91.1500	0.00
23/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
23/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
23/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
23/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
23/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
23/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
23/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
23/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
23/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
23/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
23/12/2009	OTH1 On 04-February-10			Index Future	290.68	290.7770	290.6830	290.7770	3.00
23/12/2009	OTH1 On 06-May-10			Index Future	296.00	296.0950	295.9980	296.0950	0.00
23/12/2009	R155 On 04-February-10			Bond Future	7.66	113.4833	7.6560	113.4833	31.00
23/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	134	0	134	0	0.00
23/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	371	0	371	0	0.00
23/12/2009	R157 On 04-February-10			Bond Future	8.49	127.3692	8.4940	127.3692	6,893.00
23/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	45	0	45	0	0.00
23/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3823	4	3823	4	0.00
23/12/2009	R157 On 06-May-10			Bond Future	8.57	122.8386	8.5700	122.8386	0.00
23/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1400	1	1400	1	0.00
23/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1734	2	1734	2	0.00
23/12/2009	R157 On 05-August-10			Bond Future	8.62	125.2203	8.6190	125.2203	0.00
23/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2305	2	2305	2	0.00
23/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1710	2	1710	2	0.00
23/12/2009	R186 On 04-February-10			Bond Future	9.11	113.2987	9.1060	113.2987	18,786.00
23/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	58	0	58	0	0.00
23/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8457	8	8457	8	0.00
23/12/2009	R186 On 06-May-10			Bond Future	9.16	115.3900	9.1560	115.3900	0.00
23/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2557	3	2557	3	0.00
23/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4001	4	4001	4	0.00
23/12/2009	R186 On 05-August-10			Bond Future	9.19	112.3714	9.1930	112.3714	0.00
23/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4388	4	4388	4	0.00
23/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3873	4	3873	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
23/12/2009	R201 On 04-February-10			Bond Future	8.56	101.9189	8.5600	101.9189	486.00
23/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	4	0	4	0	0.00
23/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4279	4	4279	4	0.00
23/12/2009	R201 On 06-May-10			Bond Future	8.63	103.7995	8.6330	103.7995	0.00
23/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	961	1	961	1	0.00
23/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1462	1	1462	1	0.00
23/12/2009	R201 On 05-August-10			Bond Future	8.68	101.4396	8.6800	101.4396	0.00
23/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2164	2	2164	2	0.00
23/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1028	1	1028	1	0.00
23/12/2009	R203 On 04-February-10			Bond Future	9.14	98.5121	9.1420	98.5121	1,570.00
23/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	20	0	20	0	0.00
23/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	5108	5	5108	5	0.00
23/12/2009	R203 On 06-May-10			Bond Future	9.22	96.1587	9.2180	96.1587	0.00
23/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1281	1	1281	1	0.00
23/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2397	2	2397	2	0.00
23/12/2009	R203 On 05-August-10			Bond Future	9.28	98.0681	9.2750	98.0681	0.00
23/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2244	2	2244	2	0.00
23/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2368	2	2368	2	0.00
23/12/2009	R204 On 04-February-10			Bond Future	9.14	94.2631	9.1360	94.2631	4,207.00
23/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	22	0	22	0	0.00
23/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	755	1	755	1	100.00
23/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	108	0	108	0	200.00
23/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3841	4	3841	4	0.00
23/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1537	2	1537	2	200.00
23/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5582	6	5582	6	0.00
23/12/2009	R204 On 06-May-10			Bond Future	9.21	96.0060	9.2050	96.0060	0.00
23/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1428	1	1428	1	0.00
23/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2583	3	2583	3	0.00
23/12/2009	R204 On 05-August-10			Bond Future	9.26	93.8735	9.2580	93.8735	0.00
23/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2551	3	2551	3	0.00
23/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2595	3	2595	3	0.00
23/12/2009	R206 On 04-February-10			Bond Future	8.62	96.8338	8.6180	96.8338	2.00
23/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	3	0	3	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
23/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3666	4	3666	4	0.00
23/12/2009	R206 On 06-May-10			Bond Future	8.71	98.6261	8.7130	98.6261	0.00
23/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1078	1	1078	1	0.00
23/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	966	1	966	1	0.00
23/12/2009	R206 On 05-August-10			Bond Future	8.78	96.8134	8.7800	96.8134	0.00
23/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1640	2	1640	2	0.00
23/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1018	1	1018	1	0.00
23/12/2009	R207 On 04-February-10			Bond Future	9.23	87.8125	9.2250	87.8125	600.00
23/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	20	0	20	0	0.00
23/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5997	6	5997	6	0.00
23/12/2009	R207 On 06-May-10			Bond Future	9.29	89.4340	9.2920	89.4340	0.00
23/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	1938	2	1938	2	0.00
23/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2180	2	2180	2	0.00
23/12/2009	R207 On 05-August-10			Bond Future	9.35	87.5638	9.3450	87.5638	0.00
23/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3169	3	3169	3	0.00
23/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2299	2	2299	2	0.00
23/12/2009	R208 On 04-February-10			Bond Future	9.21	85.4965	9.2120	85.4965	5,004.00
23/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	90	0	90	0	0.00
23/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4574	5	4574	5	0.00
23/12/2009	R208 On 06-May-10			Bond Future	9.27	83.6698	9.2710	83.6698	0.00
23/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2012	2	2012	2	0.00
23/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2138	2	2138	2	0.00
23/12/2009	R208 On 05-August-10			Bond Future	9.32	85.3328	9.3170	85.3328	0.00
23/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3342	3	3342	3	0.00
23/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2274	2	2274	2	0.00
23/12/2009	R209 On 04-February-10			Bond Future	8.83	76.0961	8.8280	76.0961	1,799.00
23/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	2,500.00
23/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8447	8	8447	8	0.00
23/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	21	0	21	0	0.00
23/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11918	12	11918	12	0.00
23/12/2009	R209 On 06-May-10			Bond Future	8.86	74.3527	8.8590	74.3527	0.00
23/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1457	1	1457	1	0.00
23/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4383	4	4383	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
23/12/2009	R209 On 05-August-10			Bond Future	8.88	75.8255	8.8790	75.8255	0.00
23/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3037	3	3037	3	0.00
23/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4062	4	4062	4	0.00
23/12/2009	TRT1 On 04-February-10			Index Future	297.72	297.8190	297.7190	297.8190	100.00
23/12/2009	TRT1 On 06-May-10			Index Future	303.16	303.2660	303.1620	303.2660	0.00
24/12/2009	AL13 On 04-February-10			Index Future	253.77	253.7620	253.7670	253.7620	44.00
24/12/2009	AL7T On 04-February-10			Index Future	335.43	335.4150	335.4340	335.4150	58.00
24/12/2009	ALBI On 04-February-10			Index Future	300.54	299.8070	300.5410	299.8070	1,079.00
24/12/2009	ALBI On 06-May-10			Index Future	306.04	305.2880	306.0350	305.2880	127.00
24/12/2009	ALBI On 05-August-10			Index Future	315.20	315.1890	315.2040	315.1890	0.00
24/12/2009	CRD1 On 04-February-10			Index Future	130.88	130.6950	130.8830	130.6950	2.00
24/12/2009	CRD1 On 06-May-10			Index Future	133.28	133.0850	133.2750	133.0850	0.00
24/12/2009	GOVI On 04-February-10			GOVI	302.20	301.4570	302.2030	301.4570	1,132.00
24/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	14202	1	14202	1	0.00
24/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	32172	4	32172	4	0.00
24/12/2009	GOVI On 06-May-10			GOVI	307.73	306.9690	307.7280	306.9690	0.00
24/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40894	4	40894	4	0.00
24/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	61614	7	61614	7	0.00
24/12/2009	GOVI On 05-August-10			GOVI	313.46	312.6870	313.4590	312.6870	0.00
24/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	54395	5	54395	5	0.00
24/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75805	8	75805	8	0.00
24/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2009	ILBI On 04-February-10			Index Future	363.12	362.9120	363.1160	362.9120	425.00
24/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
24/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
24/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
24/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
24/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
24/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
24/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
24/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.24	92.7650	7.2400	92.7650	0.00
24/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.16	92.8580	7.1560	92.8580	0.00
24/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.8830	7.1010	92.8830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.8790	7.0920	92.8790	0.00
24/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.8840	7.0920	92.8840	0.00
24/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8700	7.1000	92.8700	0.00
24/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.25	92.7070	7.2480	92.7070	0.00
24/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.4850	7.4870	92.4850	0.00
24/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.84	92.1450	7.8350	92.1450	0.00
24/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	7.73	91.7550	7.7260	91.7550	5,000.00
24/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.13	91.3460	8.1260	91.3460	0.00
24/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1700	8.8300	91.1700	0.00
24/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
24/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
24/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
24/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
24/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
24/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
24/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
24/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
24/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
24/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
24/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
24/12/2009	OTH1 On 04-February-10			Index Future	291.36	290.6830	291.3620	290.6830	3.00
24/12/2009	OTH1 On 06-May-10			Index Future	296.69	295.9980	296.6880	295.9980	0.00
24/12/2009	R155 On 04-February-10			Bond Future	7.62	113.4909	7.6210	113.4909	31.00
24/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	150	0	150	0	0.00
24/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	334	0	334	0	0.00
24/12/2009	R157 On 04-February-10			Bond Future	8.45	127.3891	8.4520	127.3891	6,893.00
24/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	53	0	53	0	0.00
24/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3622	4	3622	4	0.00
24/12/2009	R157 On 06-May-10			Bond Future	8.53	122.8529	8.5250	122.8529	0.00
24/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1498	1	1498	1	0.00
24/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1617	2	1617	2	0.00
24/12/2009	R157 On 05-August-10			Bond Future	8.57	125.2340	8.5710	125.2340	0.00
24/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2424	2	2424	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
24/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1611	2	1611	2	0.00
24/12/2009	R186 On 04-February-10			Bond Future	9.07	113.3173	9.0650	113.3173	18,786.00
24/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	67	0	67	0	0.00
24/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8084	8	8084	8	0.00
24/12/2009	R186 On 06-May-10			Bond Future	9.11	115.4083	9.1140	115.4083	0.00
24/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2719	3	2719	3	0.00
24/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3777	4	3777	4	0.00
24/12/2009	R186 On 05-August-10			Bond Future	9.15	112.3895	9.1490	112.3895	0.00
24/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4597	4	4597	4	0.00
24/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3683	4	3683	4	0.00
24/12/2009	R201 On 04-February-10			Bond Future	8.52	101.9267	8.5170	101.9267	486.00
24/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	5	0	5	0	0.00
24/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4111	4	4111	4	0.00
24/12/2009	R201 On 06-May-10			Bond Future	8.59	103.8108	8.5880	103.8108	0.00
24/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1033	1	1033	1	0.00
24/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1365	1	1365	1	0.00
24/12/2009	R201 On 05-August-10			Bond Future	8.63	101.4503	8.6320	101.4503	0.00
24/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2269	2	2269	2	0.00
24/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	961	1	961	1	0.00
24/12/2009	R203 On 04-February-10			Bond Future	9.10	98.5277	9.1000	98.5277	1,570.00
24/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	24	0	24	0	0.00
24/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4892	5	4892	5	0.00
24/12/2009	R203 On 06-May-10			Bond Future	9.17	96.1739	9.1740	96.1739	0.00
24/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1369	1	1369	1	0.00
24/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2261	2	2261	2	0.00
24/12/2009	R203 On 05-August-10			Bond Future	9.23	98.0829	9.2290	98.0829	0.00
24/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2355	2	2355	2	0.00
24/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2251	2	2251	2	0.00
24/12/2009	R204 On 04-February-10			Bond Future	9.09	94.2803	9.0940	94.2803	4,207.00
24/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	26	0	26	0	0.00
24/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	125	0	125	0	200.00
24/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	841	1	841	1	100.00
24/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1383	2	1383	2	200.00

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24/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3617	4	3617	4	0.00
24/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5345	6	5345	6	0.00
24/12/2009	R204 On 06-May-10			Bond Future	9.16	96.0228	9.1620	96.0228	0.00
24/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1524	1	1524	1	0.00
24/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2438	3	2438	3	0.00
24/12/2009	R204 On 05-August-10			Bond Future	9.21	93.8845	9.2130	93.8845	0.00
24/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2673	3	2673	3	0.00
24/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2470	3	2470	3	0.00
24/12/2009	R206 On 04-February-10			Bond Future	8.58	96.8466	8.5760	96.8466	2.00
24/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	4	0	4	0	0.00
24/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3533	4	3533	4	0.00
24/12/2009	R206 On 06-May-10			Bond Future	8.67	98.6351	8.6680	98.6351	0.00
24/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1147	1	1147	1	0.00
24/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	899	1	899	1	0.00
24/12/2009	R206 On 05-August-10			Bond Future	8.73	96.8219	8.7310	96.8219	0.00
24/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1720	2	1720	2	0.00
24/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	959	1	959	1	0.00
24/12/2009	R207 On 04-February-10			Bond Future	9.18	87.8243	9.1830	87.8243	600.00
24/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	23	0	23	0	0.00
24/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5753	6	5753	6	0.00
24/12/2009	R207 On 06-May-10			Bond Future	9.25	89.4513	9.2490	89.4513	0.00
24/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2055	2	2055	2	0.00
24/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2049	2	2049	2	0.00
24/12/2009	R207 On 05-August-10			Bond Future	9.30	87.5808	9.3010	87.5808	0.00
24/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3306	3	3306	3	0.00
24/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2187	2	2187	2	0.00
24/12/2009	R208 On 04-February-10			Bond Future	9.17	85.5086	9.1710	85.5086	5,004.00
24/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	104	0	104	0	0.00
24/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4338	5	4338	5	0.00
24/12/2009	R208 On 06-May-10			Bond Future	9.23	83.6877	9.2290	83.6877	0.00
24/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2134	2	2134	2	0.00
24/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2008	2	2008	2	0.00
24/12/2009	R208 On 05-August-10			Bond Future	9.27	85.3446	9.2720	85.3446	0.00

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24/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3491	3	3491	3	0.00
24/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2157	2	2157	2	0.00
24/12/2009	R209 On 04-February-10			Bond Future	8.79	76.1041	8.7870	76.1041	1,799.00
24/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	2,500.00
24/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8769	8	8769	8	0.00
24/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	16	0	16	0	0.00
24/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11591	12	11591	12	0.00
24/12/2009	R209 On 06-May-10			Bond Future	8.82	74.3606	8.8170	74.3606	0.00
24/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1566	1	1566	1	0.00
24/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4159	4	4159	4	0.00
24/12/2009	R209 On 05-August-10			Bond Future	8.84	75.8412	8.8370	75.8412	0.00
24/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3189	3	3189	3	0.00
24/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3883	4	3883	4	0.00
24/12/2009	TRT1 On 04-February-10			Index Future	298.45	297.7190	298.4510	297.7190	100.00
24/12/2009	TRT1 On 06-May-10			Index Future	303.91	303.1620	303.9070	303.1620	0.00
28/12/2009	AL13 On 04-February-10			Index Future	253.99	253.7670	253.9870	253.7670	44.00
28/12/2009	AL7T On 04-February-10			Index Future	336.14	335.4340	336.1440	335.4340	58.00
28/12/2009	ALBI On 04-February-10			Index Future	300.51	300.5410	300.5130	300.5410	1,079.00
28/12/2009	ALBI On 06-May-10			Index Future	306.01	306.0350	306.0050	306.0350	127.00
28/12/2009	ALBI On 05-August-10			Index Future	315.84	315.2040	315.8430	315.2040	0.00
28/12/2009	CRD1 On 04-February-10			Index Future	130.94	130.8830	130.9350	130.8830	2.00
28/12/2009	CRD1 On 06-May-10			Index Future	133.33	133.2750	133.3280	133.2750	0.00
28/12/2009	GOVI On 04-February-10			GOVI	302.17	302.2030	302.1740	302.2030	1,132.00
28/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	13078	1	13078	1	0.00
28/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31338	3	31338	3	0.00
28/12/2009	GOVI On 06-May-10			GOVI	307.70	307.7280	307.6970	307.7280	0.00
28/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40002	4	40002	4	0.00
28/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	61032	6	61032	6	0.00
28/12/2009	GOVI On 05-August-10			GOVI	313.43	313.4590	313.4270	313.4590	0.00
28/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	53675	5	53675	5	0.00
28/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75405	8	75405	8	0.00
28/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2009	ILBI On 04-February-10			Index Future	362.90	363.1160	362.9020	363.1160	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
28/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
28/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
28/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
28/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
28/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
28/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
28/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
28/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.23	92.7600	7.2300	92.7600	0.00
28/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.15	92.8440	7.1530	92.8440	0.00
28/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.8990	7.1030	92.8990	0.00
28/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9080	7.0960	92.9080	0.00
28/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.9080	7.0910	92.9080	0.00
28/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.11	92.9000	7.1050	92.9000	0.00
28/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7520	7.2550	92.7520	0.00
28/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5130	7.4890	92.5130	0.00
28/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.82	92.1650	7.8150	92.1650	0.00
28/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	92.2740	8.2040	92.2740	5,000.00
28/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.8740	8.6030	91.8740	0.00
28/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.1700	8.8000	91.1700	0.00
28/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
28/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
28/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
28/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
28/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
28/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
28/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
28/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
28/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
28/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
28/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
28/12/2009	OTH1 On 04-February-10			Index Future	291.34	291.3620	291.3380	291.3620	3.00
28/12/2009	OTH1 On 06-May-10			Index Future	296.66	296.6880	296.6630	296.6880	0.00
28/12/2009	R155 On 04-February-10			Bond Future	7.63	113.5439	7.6260	113.5439	31.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	137	0	137	0	0.00
28/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	328	0	328	0	0.00
28/12/2009	R157 On 04-February-10			Bond Future	8.46	127.5984	8.4600	127.5984	6,893.00
28/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	40	0	40	0	0.00
28/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3648	4	3648	4	0.00
28/12/2009	R157 On 06-May-10			Bond Future	8.53	123.0675	8.5340	123.0675	0.00
28/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1453	1	1453	1	0.00
28/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1615	2	1615	2	0.00
28/12/2009	R157 On 05-August-10			Bond Future	8.58	125.4528	8.5810	125.4528	0.00
28/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2380	2	2380	2	0.00
28/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1612	2	1612	2	0.00
28/12/2009	R186 On 04-February-10			Bond Future	9.07	113.6993	9.0740	113.6993	18,786.00
28/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	48	0	48	0	0.00
28/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8149	8	8149	8	0.00
28/12/2009	R186 On 06-May-10			Bond Future	9.12	115.7944	9.1230	115.7944	0.00
28/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2633	3	2633	3	0.00
28/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3774	4	3774	4	0.00
28/12/2009	R186 On 05-August-10			Bond Future	9.16	112.7892	9.1590	112.7892	0.00
28/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4510	5	4510	5	0.00
28/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3687	4	3687	4	0.00
28/12/2009	R201 On 04-February-10			Bond Future	8.53	102.0959	8.5260	102.0959	486.00
28/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	0	3	0	0.00
28/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4144	4	4144	4	0.00
28/12/2009	R201 On 06-May-10			Bond Future	8.60	103.9798	8.5970	103.9798	0.00
28/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	999	1	999	1	0.00
28/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1364	1	1364	1	0.00
28/12/2009	R201 On 05-August-10			Bond Future	8.64	101.6221	8.6430	101.6221	0.00
28/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2231	2	2231	2	0.00
28/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	963	1	963	1	0.00
28/12/2009	R203 On 04-February-10			Bond Future	9.12	98.7475	9.1190	98.7475	1,570.00
28/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	16	0	16	0	0.00
28/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4984	5	4984	5	0.00
28/12/2009	R203 On 06-May-10			Bond Future	9.19	96.3979	9.1940	96.3979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1299	1	1299	1	0.00
28/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2293	2	2293	2	0.00
28/12/2009	R203 On 05-August-10			Bond Future	9.25	98.3107	9.2500	98.3107	0.00
28/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2281	2	2281	2	0.00
28/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2281	2	2281	2	0.00
28/12/2009	R204 On 04-February-10			Bond Future	9.10	94.5210	9.1030	94.5210	4,207.00
28/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	18	0	18	0	0.00
28/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	767	1	767	1	100.00
28/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	99	0	99	0	200.00
28/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3643	4	3643	4	0.00
28/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1360	1	1360	1	200.00
28/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5389	5	5389	5	0.00
28/12/2009	R204 On 06-May-10			Bond Future	9.17	96.2636	9.1710	96.2636	0.00
28/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1473	2	1473	2	0.00
28/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2438	2	2438	2	0.00
28/12/2009	R204 On 05-August-10			Bond Future	9.22	94.1308	9.2220	94.1308	0.00
28/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2625	3	2625	3	0.00
28/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2472	2	2472	2	0.00
28/12/2009	R206 On 04-February-10			Bond Future	8.58	96.9813	8.5840	96.9813	2.00
28/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	0	2	0	0.00
28/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3556	4	3556	4	0.00
28/12/2009	R206 On 06-May-10			Bond Future	8.68	98.7712	8.6770	98.7712	0.00
28/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1117	1	1117	1	0.00
28/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	896	1	896	1	0.00
28/12/2009	R206 On 05-August-10			Bond Future	8.74	96.9612	8.7410	96.9612	0.00
28/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1691	2	1691	2	0.00
28/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	958	1	958	1	0.00
28/12/2009	R207 On 04-February-10			Bond Future	9.19	88.0713	9.1920	88.0713	600.00
28/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	16	0	16	0	0.00
28/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5799	6	5799	6	0.00
28/12/2009	R207 On 06-May-10			Bond Future	9.26	89.6992	9.2580	89.6992	0.00
28/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	1997	2	1997	2	0.00
28/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2043	2	2043	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
28/12/2009	R207 On 05-August-10			Bond Future	9.31	87.8297	9.3100	87.8297	0.00
28/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3253	3	3253	3	0.00
28/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2185	2	2185	2	0.00
28/12/2009	R208 On 04-February-10			Bond Future	9.18	85.7585	9.1790	85.7585	5,004.00
28/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	81	0	81	0	0.00
28/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4364	4	4364	4	0.00
28/12/2009	R208 On 06-May-10			Bond Future	9.24	83.9395	9.2380	83.9395	0.00
28/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2074	2	2074	2	0.00
28/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2002	2	2002	2	0.00
28/12/2009	R208 On 05-August-10			Bond Future	9.28	85.6101	9.2820	85.6101	0.00
28/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3432	3	3432	3	0.00
28/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2157	2	2157	2	0.00
28/12/2009	R209 On 04-February-10			Bond Future	8.80	76.4311	8.7960	76.4311	1,799.00
28/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	2,500.00
28/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8692	9	8692	9	0.00
28/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	11	0	11	0	0.00
28/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11663	12	11663	12	0.00
28/12/2009	R209 On 06-May-10			Bond Future	8.83	74.6934	8.8270	74.6934	0.00
28/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1500	2	1500	2	0.00
28/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4172	4	4172	4	0.00
28/12/2009	R209 On 05-August-10			Bond Future	8.85	76.1725	8.8460	76.1725	0.00
28/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3123	3	3123	3	0.00
28/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3888	4	3888	4	0.00
28/12/2009	TRT1 On 04-February-10			Index Future	298.42	298.4510	298.4240	298.4510	100.00
28/12/2009	TRT1 On 06-May-10			Index Future	303.88	303.9070	303.8780	303.9070	0.00
29/12/2009	AL13 On 04-February-10			Index Future	254.03	253.9870	254.0280	253.9870	44.00
29/12/2009	AL7T On 04-February-10			Index Future	336.37	336.1440	336.3700	336.1440	58.00
29/12/2009	ALBI On 04-February-10			Index Future	300.71	300.5130	300.7070	300.5130	1,079.00
29/12/2009	ALBI On 06-May-10			Index Future	306.20	306.0050	306.2020	306.0050	127.00
29/12/2009	ALBI On 05-August-10			Index Future	316.05	315.8430	316.0470	315.8430	0.00
29/12/2009	CRD1 On 04-February-10			Index Future	130.99	130.9350	130.9910	130.9350	2.00
29/12/2009	CRD1 On 06-May-10			Index Future	133.39	133.3280	133.3850	133.3280	0.00
29/12/2009	GOVI On 04-February-10			GOVI	302.37	302.1740	302.3700	302.1740	1,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	13547	1	13547	1	0.00
29/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	29847	3	29847	3	0.00
29/12/2009	GOVI On 06-May-10			GOVI	307.90	307.6970	307.8960	307.6970	0.00
29/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40694	4	40694	4	0.00
29/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	59734	6	59734	6	0.00
29/12/2009	GOVI On 05-August-10			GOVI	313.63	313.4270	313.6310	313.4270	0.00
29/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	54467	5	54467	5	0.00
29/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74157	8	74157	8	0.00
29/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2009	ILBI On 04-February-10			Index Future	362.98	362.9020	362.9810	362.9020	425.00
29/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
29/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
29/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
29/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
29/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
29/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
29/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
29/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7700	7.2050	92.7700	0.00
29/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8470	7.1400	92.8470	0.00
29/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.8970	7.0980	92.8970	0.00
29/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	7.0960	92.9040	0.00
29/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.9090	7.3250	92.9090	0.00
29/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8950	7.1040	92.8950	0.00
29/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
29/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5110	7.4880	92.5110	0.00
29/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1850	7.8130	92.1850	0.00
29/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7960	8.2020	91.7960	5,000.00
29/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3970	8.6010	91.3970	0.00
29/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	8.8000	91.2000	0.00
29/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
29/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
29/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
29/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
29/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
29/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
29/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
29/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
29/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
29/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
29/12/2009	OTH1 On 04-February-10			Index Future	291.52	291.3380	291.5220	291.3380	3.00
29/12/2009	OTH1 On 06-May-10			Index Future	296.85	296.6630	296.8500	296.6630	0.00
29/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5363	7.6160	113.5363	31.00
29/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	140	0	140	0	0.00
29/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	316	0	316	0	0.00
29/12/2009	R157 On 04-February-10			Bond Future	8.45	127.5585	8.4490	127.5585	6,893.00
29/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	40	0	40	0	0.00
29/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3594	4	3594	4	0.00
29/12/2009	R157 On 06-May-10			Bond Future	8.52	123.0246	8.5220	123.0246	0.00
29/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1475	1	1475	1	0.00
29/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1580	2	1580	2	0.00
29/12/2009	R157 On 05-August-10			Bond Future	8.57	125.4072	8.5690	125.4072	0.00
29/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2407	2	2407	2	0.00
29/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1584	2	1584	2	0.00
29/12/2009	R186 On 04-February-10			Bond Future	9.06	113.6153	9.0630	113.6153	18,509.00
29/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	48	0	48	0	0.00
29/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8047	8	8047	8	0.00
29/12/2009	R186 On 06-May-10			Bond Future	9.11	115.7115	9.1120	115.7115	0.00
29/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2667	3	2667	3	0.00
29/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3707	4	3707	4	0.00
29/12/2009	R186 On 05-August-10			Bond Future	9.15	112.6982	9.1470	112.6982	0.00
29/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4561	5	4561	5	0.00
29/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3628	4	3628	4	0.00
29/12/2009	R201 On 04-February-10			Bond Future	8.52	102.0605	8.5150	102.0605	486.00
29/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	0	3	0	0.00
29/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4101	4	4101	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
29/12/2009	R201 On 06-May-10			Bond Future	8.59	103.9459	8.5860	103.9459	0.00
29/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1014	1	1014	1	0.00
29/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1338	1	1338	1	0.00
29/12/2009	R201 On 05-August-10			Bond Future	8.63	101.5827	8.6300	101.5827	0.00
29/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2258	2	2258	2	0.00
29/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	943	1	943	1	0.00
29/12/2009	R203 On 04-February-10			Bond Future	9.11	98.6480	9.1080	98.6480	1,570.00
29/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	15	0	15	0	0.00
29/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4925	5	4925	5	0.00
29/12/2009	R203 On 06-May-10			Bond Future	9.18	96.2960	9.1820	96.2960	0.00
29/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1318	1	1318	1	0.00
29/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2251	2	2251	2	0.00
29/12/2009	R203 On 05-August-10			Bond Future	9.24	98.2066	9.2380	98.2066	0.00
29/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2306	2	2306	2	0.00
29/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2247	2	2247	2	0.00
29/12/2009	R204 On 04-February-10			Bond Future	9.09	94.4693	9.0920	94.4693	4,207.00
29/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	17	0	17	0	0.00
29/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	780	1	780	1	100.00
29/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	99	0	99	0	200.00
29/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3579	4	3579	4	0.00
29/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1310	1	1310	1	200.00
29/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5325	5	5325	5	0.00
29/12/2009	R204 On 06-May-10			Bond Future	9.16	96.2131	9.1600	96.2131	0.00
29/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1492	1	1492	1	0.00
29/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2395	2	2395	2	0.00
29/12/2009	R204 On 05-August-10			Bond Future	9.21	94.0815	9.2110	94.0815	0.00
29/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2650	3	2650	3	0.00
29/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2436	2	2436	2	0.00
29/12/2009	R206 On 04-February-10			Bond Future	8.57	96.9556	8.5730	96.9556	2.00
29/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	0	2	0	0.00
29/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3521	4	3521	4	0.00
29/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7440	8.6640	98.7440	0.00
29/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1134	1	1134	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
29/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	874	1	874	1	0.00
29/12/2009	R206 On 05-August-10			Bond Future	8.73	96.9327	8.7280	96.9327	0.00
29/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1711	2	1711	2	0.00
29/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	941	1	941	1	0.00
29/12/2009	R207 On 04-February-10			Bond Future	9.18	88.0183	9.1810	88.0183	600.00
29/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	15	0	15	0	0.00
29/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5734	6	5734	6	0.00
29/12/2009	R207 On 06-May-10			Bond Future	9.25	89.6473	9.2470	89.6473	0.00
29/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2022	2	2022	2	0.00
29/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2005	2	2005	2	0.00
29/12/2009	R207 On 05-August-10			Bond Future	9.30	87.7787	9.2980	87.7787	0.00
29/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3286	3	3286	3	0.00
29/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2150	2	2150	2	0.00
29/12/2009	R208 On 04-February-10			Bond Future	9.17	85.7097	9.1680	85.7097	5,004.00
29/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	80	0	80	0	0.00
29/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4295	4	4295	4	0.00
29/12/2009	R208 On 06-May-10			Bond Future	9.23	83.8855	9.2260	83.8855	0.00
29/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2104	2	2104	2	0.00
29/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1960	2	1960	2	0.00
29/12/2009	R208 On 05-August-10			Bond Future	9.27	85.5510	9.2700	85.5510	0.00
29/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3468	3	3468	3	0.00
29/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2122	2	2122	2	0.00
29/12/2009	R209 On 04-February-10			Bond Future	8.79	76.3591	8.7860	76.3591	1,799.00
29/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	2,500.00
29/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8771	9	8771	9	0.00
29/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	10	0	10	0	0.00
29/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11583	12	11583	12	0.00
29/12/2009	R209 On 06-May-10			Bond Future	8.82	74.6140	8.8160	74.6140	0.00
29/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1522	2	1522	2	0.00
29/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4107	4	4107	4	0.00
29/12/2009	R209 On 05-August-10			Bond Future	8.84	76.1013	8.8360	76.1013	0.00
29/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3154	3	3154	3	0.00
29/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3840	4	3840	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
29/12/2009	TRT1 On 04-February-10			Index Future	298.62	298.4240	298.6170	298.4240	100.00
29/12/2009	TRT1 On 06-May-10			Index Future	304.07	303.8780	304.0740	303.8780	0.00
30/12/2009	AL13 On 04-February-10			Index Future	253.94	254.0280	253.9380	254.0280	44.00
30/12/2009	AL7T On 04-February-10			Index Future	336.20	336.3700	336.1960	336.3700	58.00
30/12/2009	ALBI On 04-February-10			Index Future	300.61	300.7070	300.6050	300.7070	1,079.00
30/12/2009	ALBI On 06-May-10			Index Future	306.10	306.2020	306.0970	306.2020	127.00
30/12/2009	ALBI On 05-August-10			Index Future	315.92	316.0470	315.9190	316.0470	0.00
30/12/2009	CRD1 On 04-February-10			Index Future	130.95	130.9910	130.9540	130.9910	2.00
30/12/2009	CRD1 On 06-May-10			Index Future	133.35	133.3850	133.3460	133.3850	0.00
30/12/2009	GOVI On 04-February-10			GOVI	302.27	302.3700	302.2670	302.3700	1,132.00
30/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	12894	1	12894	1	0.00
30/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30224	3	30224	3	0.00
30/12/2009	GOVI On 06-May-10			GOVI	307.79	307.8960	307.7890	307.8960	0.00
30/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40026	4	40026	4	0.00
30/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60136	6	60136	6	0.00
30/12/2009	GOVI On 05-August-10			GOVI	313.52	313.6310	313.5210	313.6310	0.00
30/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	53816	5	53816	5	0.00
30/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74606	7	74606	7	0.00
30/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2009	ILBI On 04-February-10			Index Future	362.94	362.9810	362.9370	362.9810	425.00
30/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
30/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
30/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
30/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
30/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
30/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
30/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
30/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
30/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
30/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	7.0980	92.9020	0.00
30/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	7.0960	92.9040	0.00
30/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	7.3250	92.6750	0.00
30/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	7.1040	92.8960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
30/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	7.4880	92.5120	0.00
30/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	7.8130	92.1870	0.00
30/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	8.2020	91.7980	5,000.00
30/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	8.6010	91.3990	0.00
30/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	8.8000	91.2000	0.00
30/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
30/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
30/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
30/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
30/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
30/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
30/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
30/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
30/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
30/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
30/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
30/12/2009	OTH1 On 04-February-10			Index Future	291.43	291.5220	291.4270	291.5220	3.00
30/12/2009	OTH1 On 06-May-10			Index Future	296.75	296.8500	296.7510	296.8500	0.00
30/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5515	7.6160	113.5515	31.00
30/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	137	0	137	0	0.00
30/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	313	0	313	0	0.00
30/12/2009	R157 On 04-February-10			Bond Future	8.45	127.6134	8.4460	127.6134	6,893.00
30/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	38	0	38	0	0.00
30/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3577	4	3577	4	0.00
30/12/2009	R157 On 06-May-10			Bond Future	8.52	123.0818	8.5200	123.0818	0.00
30/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1474	1	1474	1	0.00
30/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1570	2	1570	2	0.00
30/12/2009	R157 On 05-August-10			Bond Future	8.57	125.4620	8.5660	125.4620	0.00
30/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2411	2	2411	2	0.00
30/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1575	2	1575	2	0.00
30/12/2009	R186 On 04-February-10			Bond Future	9.06	113.7180	9.0610	113.7180	18,509.00
30/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	44	0	44	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
30/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8024	8	8024	8	0.00
30/12/2009	R186 On 06-May-10			Bond Future	9.11	115.8129	9.1100	115.8129	0.00
30/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2664	3	2664	3	0.00
30/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3685	4	3685	4	0.00
30/12/2009	R186 On 05-August-10			Bond Future	9.15	112.8075	9.1460	112.8075	0.00
30/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4557	5	4557	5	0.00
30/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3615	4	3615	4	0.00
30/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1038	8.5120	102.1038	486.00
30/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	0	3	0	0.00
30/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4089	4	4089	4	0.00
30/12/2009	R201 On 06-May-10			Bond Future	8.58	103.9873	8.5830	103.9873	0.00
30/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1015	1	1015	1	0.00
30/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1328	1	1328	1	0.00
30/12/2009	R201 On 05-August-10			Bond Future	8.63	101.6293	8.6280	101.6293	0.00
30/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2259	2	2259	2	0.00
30/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	937	1	937	1	0.00
30/12/2009	R203 On 04-February-10			Bond Future	9.11	98.7056	9.1050	98.7056	1,570.00
30/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	14	0	14	0	0.00
30/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4909	5	4909	5	0.00
30/12/2009	R203 On 06-May-10			Bond Future	9.18	96.3571	9.1790	96.3571	0.00
30/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1318	1	1318	1	0.00
30/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2236	2	2236	2	0.00
30/12/2009	R203 On 05-August-10			Bond Future	9.24	98.2661	9.2350	98.2661	0.00
30/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2309	2	2309	2	0.00
30/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2235	2	2235	2	0.00
30/12/2009	R204 On 04-February-10			Bond Future	9.09	94.5325	9.0890	94.5325	4,207.00
30/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	16	0	16	0	0.00
30/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	95	0	95	0	200.00
30/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	774	1	774	1	100.00
30/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1287	1	1287	1	200.00
30/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3558	4	3558	4	0.00
30/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5307	5	5307	5	0.00
30/12/2009	R204 On 06-May-10			Bond Future	9.16	96.2748	9.1570	96.2748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1492	1	1492	1	0.00
30/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2378	2	2378	2	0.00
30/12/2009	R204 On 05-August-10			Bond Future	9.21	94.1418	9.2080	94.1418	0.00
30/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2653	3	2653	3	0.00
30/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2423	2	2423	2	0.00
30/12/2009	R206 On 04-February-10			Bond Future	8.57	96.9909	8.5690	96.9909	2.00
30/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	0	2	0	0.00
30/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3508	4	3508	4	0.00
30/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7833	8.6610	98.7833	0.00
30/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1135	1	1135	1	0.00
30/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	866	1	866	1	0.00
30/12/2009	R206 On 05-August-10			Bond Future	8.73	96.9697	8.7250	96.9697	0.00
30/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1713	2	1713	2	0.00
30/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	935	1	935	1	0.00
30/12/2009	R207 On 04-February-10			Bond Future	9.18	88.0831	9.1780	88.0831	600.00
30/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	14	0	14	0	0.00
30/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5715	6	5715	6	0.00
30/12/2009	R207 On 06-May-10			Bond Future	9.25	89.7108	9.2450	89.7108	0.00
30/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2020	2	2020	2	0.00
30/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	1991	2	1991	2	0.00
30/12/2009	R207 On 05-August-10			Bond Future	9.30	87.8467	9.2960	87.8467	0.00
30/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3287	3	3287	3	0.00
30/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2140	2	2140	2	0.00
30/12/2009	R208 On 04-February-10			Bond Future	9.17	85.7768	9.1660	85.7768	5,004.00
30/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	76	0	76	0	0.00
30/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4279	4	4279	4	0.00
30/12/2009	R208 On 06-May-10			Bond Future	9.22	83.9575	9.2240	83.9575	0.00
30/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2102	2	2102	2	0.00
30/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1946	2	1946	2	0.00
30/12/2009	R208 On 05-August-10			Bond Future	9.27	85.6220	9.2680	85.6220	0.00
30/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3469	3	3469	3	0.00
30/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2111	2	2111	2	0.00
30/12/2009	R209 On 04-February-10			Bond Future	8.78	76.4391	8.7840	76.4391	1,799.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
30/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8785	9	8785	9	0.00
30/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	8	0	8	0	0.00
30/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11566	12	11566	12	0.00
30/12/2009	R209 On 06-May-10			Bond Future	8.82	74.7014	8.8150	74.7014	0.00
30/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1516	2	1516	2	0.00
30/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4093	4	4093	4	0.00
30/12/2009	R209 On 05-August-10			Bond Future	8.83	76.1804	8.8340	76.1804	0.00
30/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3154	3	3154	3	0.00
30/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3824	4	3824	4	0.00
30/12/2009	TRT1 On 04-February-10			Index Future	298.52	298.6170	298.5150	298.6170	100.00
30/12/2009	TRT1 On 06-May-10			Index Future	303.97	304.0740	303.9690	304.0740	0.00
31/12/2009	AL13 On 04-February-10			Index Future	253.94	253.9380	253.9440	253.9380	44.00
31/12/2009	AL7T On 04-February-10			Index Future	336.22	336.1960	336.2160	336.1960	58.00
31/12/2009	ALBI On 04-February-10			Index Future	300.98	300.6050	300.9790	300.6050	1,079.00
31/12/2009	ALBI On 06-May-10			Index Future	306.48	306.0970	306.4770	306.0970	127.00
31/12/2009	ALBI On 05-August-10			Index Future	315.93	315.9190	315.9330	315.9190	0.00
31/12/2009	CRD1 On 04-February-10			Index Future	131.05	130.9540	131.0530	130.9540	2.00
31/12/2009	CRD1 On 06-May-10			Index Future	133.45	133.3460	133.4470	133.3460	0.00
31/12/2009	GOVI On 04-February-10			GOVI	302.65	302.2670	302.6460	302.2670	1,132.00
31/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	14076	1	14076	1	0.00
31/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	27616	3	27616	3	0.00
31/12/2009	GOVI On 06-May-10			GOVI	308.17	307.7890	308.1740	307.7890	0.00
31/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	41564	4	41564	4	0.00
31/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	57824	6	57824	6	0.00
31/12/2009	GOVI On 05-August-10			GOVI	313.91	313.5210	313.9140	313.5210	0.00
31/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	55491	5	55491	5	0.00
31/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	72351	7	72351	7	0.00
31/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2009	ILBI On 04-February-10			Index Future	362.94	362.9370	362.9370	362.9370	425.00
31/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
31/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
31/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
31/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
31/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
31/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
31/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
31/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
31/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	7.0980	92.9020	0.00
31/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	7.0960	92.9040	0.00
31/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	7.3250	92.6750	0.00
31/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	7.1040	92.8960	0.00
31/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
31/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	7.4880	92.5120	0.00
31/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	7.8130	92.1870	0.00
31/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	8.2020	91.7980	5,000.00
31/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	8.6010	91.3990	0.00
31/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	8.8000	91.2000	0.00
31/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
31/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
31/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
31/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
31/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
31/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
31/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
31/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	6.8420	0.0027	0.00
31/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
31/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
31/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
31/12/2009	OTH1 On 04-February-10			Index Future	291.78	291.4270	291.7760	291.4270	3.00
31/12/2009	OTH1 On 06-May-10			Index Future	297.11	296.7510	297.1060	296.7510	0.00
31/12/2009	R155 On 04-February-10			Bond Future	7.59	113.5515	7.5910	113.5515	31.00
31/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	149	0	149	0	0.00
31/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	287	0	287	0	0.00
31/12/2009	R157 On 04-February-10			Bond Future	8.43	127.6283	8.4250	127.6283	6,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	40	0	40	0	0.00
31/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3474	4	3474	4	0.00
31/12/2009	R157 On 06-May-10			Bond Future	8.50	123.0914	8.4970	123.0914	0.00
31/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1523	1	1523	1	0.00
31/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1509	2	1509	2	0.00
31/12/2009	R157 On 05-August-10			Bond Future	8.54	125.4757	8.5420	125.4757	0.00
31/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2470	2	2470	2	0.00
31/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1524	2	1524	2	0.00
31/12/2009	R186 On 04-February-10			Bond Future	9.04	113.7367	9.0410	113.7367	18,509.00
31/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	46	0	46	0	0.00
31/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7839	8	7839	8	0.00
31/12/2009	R186 On 06-May-10			Bond Future	9.09	115.8313	9.0890	115.8313	0.00
31/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2742	3	2742	3	0.00
31/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3569	4	3569	4	0.00
31/12/2009	R186 On 05-August-10			Bond Future	9.12	112.8166	9.1240	112.8166	0.00
31/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4660	5	4660	5	0.00
31/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3518	4	3518	4	0.00
31/12/2009	R201 On 04-February-10			Bond Future	8.49	102.1156	8.4910	102.1156	486.00
31/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	0	3	0	0.00
31/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4006	4	4006	4	0.00
31/12/2009	R201 On 06-May-10			Bond Future	8.56	103.9986	8.5600	103.9986	0.00
31/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1051	1	1051	1	0.00
31/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1277	1	1277	1	0.00
31/12/2009	R201 On 05-August-10			Bond Future	8.60	101.6364	8.6030	101.6364	0.00
31/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2314	2	2314	2	0.00
31/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	902	1	902	1	0.00
31/12/2009	R203 On 04-February-10			Bond Future	9.08	98.7213	9.0830	98.7213	1,570.00
31/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	15	0	15	0	0.00
31/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4794	5	4794	5	0.00
31/12/2009	R203 On 06-May-10			Bond Future	9.16	96.3724	9.1570	96.3724	0.00
31/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1360	1	1360	1	0.00
31/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2166	2	2166	2	0.00
31/12/2009	R203 On 05-August-10			Bond Future	9.21	98.2809	9.2110	98.2809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2366	2	2366	2	0.00
31/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2173	2	2173	2	0.00
31/12/2009	R204 On 04-February-10			Bond Future	9.07	94.5497	9.0680	94.5497	4,207.00
31/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	17	0	17	0	0.00
31/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	100	0	100	0	200.00
31/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	812	1	812	1	100.00
31/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1204	1	1204	1	200.00
31/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3442	4	3442	4	0.00
31/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5187	5	5187	5	0.00
31/12/2009	R204 On 06-May-10			Bond Future	9.14	96.2917	9.1350	96.2917	0.00
31/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1540	1	1540	1	0.00
31/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2303	2	2303	2	0.00
31/12/2009	R204 On 05-August-10			Bond Future	9.19	94.1583	9.1850	94.1583	0.00
31/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2715	3	2715	3	0.00
31/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2359	2	2359	2	0.00
31/12/2009	R206 On 04-February-10			Bond Future	8.55	97.0037	8.5470	97.0037	2.00
31/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	0	2	0	0.00
31/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3437	4	3437	4	0.00
31/12/2009	R206 On 06-May-10			Bond Future	8.64	98.7924	8.6380	98.7924	0.00
31/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1170	1	1170	1	0.00
31/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	831	1	831	1	0.00
31/12/2009	R206 On 05-August-10			Bond Future	8.70	96.9782	8.6990	96.9782	0.00
31/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1755	2	1755	2	0.00
31/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	903	1	903	1	0.00
31/12/2009	R207 On 04-February-10			Bond Future	9.16	88.1008	9.1570	88.1008	600.00
31/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	15	0	15	0	0.00
31/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5592	6	5592	6	0.00
31/12/2009	R207 On 06-May-10			Bond Future	9.22	89.7224	9.2230	89.7224	0.00
31/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2078	2	2078	2	0.00
31/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	1922	2	1922	2	0.00
31/12/2009	R207 On 05-August-10			Bond Future	9.27	87.8580	9.2730	87.8580	0.00
31/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3357	3	3357	3	0.00
31/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2080	2	2080	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
31/12/2009	R208 On 04-February-10			Bond Future	9.15	85.7890	9.1450	85.7890	5,004.00
31/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	80	0	80	0	0.00
31/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4155	4	4155	4	0.00
31/12/2009	R208 On 06-May-10			Bond Future	9.20	83.9695	9.2030	83.9695	0.00
31/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2161	2	2161	2	0.00
31/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1879	2	1879	2	0.00
31/12/2009	R208 On 05-August-10			Bond Future	9.25	85.6338	9.2460	85.6338	0.00
31/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3540	3	3540	3	0.00
31/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2052	2	2052	2	0.00
31/12/2009	R209 On 04-February-10			Bond Future	8.76	76.4551	8.7640	76.4551	1,799.00
31/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
31/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8944	9	8944	9	0.00
31/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	6	0	6	0	0.00
31/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11405	12	11405	12	0.00
31/12/2009	R209 On 06-May-10			Bond Future	8.79	74.7093	8.7940	74.7093	0.00
31/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1568	2	1568	2	0.00
31/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	3978	4	3978	4	0.00
31/12/2009	R209 On 05-August-10			Bond Future	8.81	76.1963	8.8130	76.1963	0.00
31/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3228	3	3228	3	0.00
31/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3732	4	3732	4	0.00
31/12/2009	TRT1 On 04-February-10			Index Future	298.89	298.5150	298.8880	298.5150	100.00
31/12/2009	TRT1 On 06-May-10			Index Future	304.35	303.9690	304.3480	303.9690	0.00