



Derivatives Weekly Statistics Report

From: 30/11/2009 To: 04/12/2009

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	2	2	0.00
01/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	37660	4	4	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	4	4	0.00
01/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	65999	7	7	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	6	5	0.00
01/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	79231	9	8	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

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	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
01/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
01/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
01/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
01/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
01/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
01/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
01/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.23	92.7950	92.7700	92.7950	0.00
01/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8660	92.8400	92.8660	0.00
01/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.08	92.9370	92.9200	92.9370	0.00
01/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9620	92.9500	92.9620	0.00
01/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.9670	92.9500	92.9670	0.00
01/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.07	92.9460	92.9300	92.9460	0.00
01/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.9130	92.9000	92.9130	0.00
01/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.27	92.7290	92.7300	92.7290	0.00
01/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5060	92.5100	92.5060	0.00
01/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.84	92.1590	92.1600	92.1590	0.00
01/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.22	91.7570	91.7800	91.7570	0.00
01/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.64	91.3920	91.3600	91.3920	0.00
01/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
01/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
01/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
01/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
01/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
01/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	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	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
01/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
01/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
01/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
01/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.6046	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	0	0	0.00
01/12/2009	R157 On 04-February-10			Bond Future	8.44	127.4090	127.6783	127.4090	6,576.00
01/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	146	0	0	0	0.00
01/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3635	4	4	4	0.00
01/12/2009	R157 On 06-May-10			Bond Future	8.51	122.8863	123.1583	122.8863	0.00
01/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1672	2	2	2	0.00
01/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1701	2	2	2	0.00
01/12/2009	R157 On 05-August-10			Bond Future	8.55	125.2841	125.5579	125.2841	0.00
01/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2583	2	3	2	0.00
01/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1665	2	2	2	0.00
01/12/2009	R186 On 04-February-10			Bond Future	9.11	112.5958	113.2708	112.5958	10,112.00
01/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	159	0	0	0	0.00
01/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8605	9	9	9	0.00
01/12/2009	R186 On 06-May-10			Bond Future	9.16	114.6874	115.3717	114.6874	0.00
01/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2791	3	3	3	0.00
01/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4272	5	4	5	0.00
01/12/2009	R186 On 05-August-10			Bond Future	9.20	111.6682	112.3623	111.6682	0.00
01/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4654	4	5	4	0.00
01/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	4167	5	4	5	0.00
01/12/2009	R201 On 04-February-10			Bond Future	8.49	101.9975	102.2102	101.9975	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
01/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	34	0	0	0	0.00
01/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4025	4	4	4	0.00
01/12/2009	R201 On 06-May-10			Bond Future	8.56	103.8896	104.1039	103.8896	0.00
01/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1258	1	1	1	0.00
01/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1465	2	1	2	0.00
01/12/2009	R201 On 05-August-10			Bond Future	8.59	101.5433	101.7583	101.5433	0.00
01/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2532	2	3	2	0.00
01/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1088	1	1	1	0.00
01/12/2009	R203 On 04-February-10			Bond Future	9.06	98.6637	98.9417	98.6637	1,570.00
01/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	102	0	0	0	0.00
01/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4776	5	5	5	0.00
01/12/2009	R203 On 06-May-10			Bond Future	9.13	96.3215	96.6021	96.3215	0.00
01/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1634	2	2	2	0.00
01/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2322	2	2	2	0.00
01/12/2009	R203 On 05-August-10			Bond Future	9.18	98.2463	98.5342	98.2463	0.00
01/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2717	3	3	3	0.00
01/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2389	3	2	3	0.00
01/12/2009	R204 On 04-February-10			Bond Future	9.05	94.4521	94.7510	94.4521	4,207.00
01/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	114	0	0	0	0.00
01/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1261	1	1	1	100.00
01/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	334	0	0	0	200.00
01/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3596	4	4	4	0.00
01/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1573	2	2	2	200.00
01/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5203	5	5	5	0.00
01/12/2009	R204 On 06-May-10			Bond Future	9.12	96.2019	96.5108	96.2019	0.00
01/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1830	2	2	2	0.00
01/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2497	3	2	3	0.00
01/12/2009	R204 On 05-August-10			Bond Future	9.17	94.0815	94.3945	94.0815	0.00
01/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2998	3	3	3	0.00
01/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2532	3	3	3	0.00
01/12/2009	R206 On 04-February-10			Bond Future	8.55	96.9267	97.0647	96.9267	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
01/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	21	0	0	0	0.00
01/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3466	4	3	4	0.00
01/12/2009	R206 On 06-May-10			Bond Future	8.64	98.7228	98.8651	98.7228	0.00
01/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1291	1	1	1	0.00
01/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	949	1	1	1	0.00
01/12/2009	R206 On 05-August-10			Bond Future	8.69	96.9214	97.0665	96.9214	0.00
01/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1871	2	2	2	0.00
01/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1004	1	1	1	0.00
01/12/2009	R207 On 04-February-10			Bond Future	9.19	87.5898	88.0183	87.5898	600.00
01/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	85	0	0	0	0.00
01/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5868	6	6	6	0.00
01/12/2009	R207 On 06-May-10			Bond Future	9.26	89.2156	89.6473	89.2156	0.00
01/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2240	2	2	2	0.00
01/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2286	3	2	3	0.00
01/12/2009	R207 On 05-August-10			Bond Future	9.31	87.3496	87.7900	87.3496	0.00
01/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3491	3	3	3	0.00
01/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2412	3	2	3	0.00
01/12/2009	R208 On 04-February-10			Bond Future	9.19	85.2053	85.6487	85.2053	5,004.00
01/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	225	0	0	0	0.00
01/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4569	5	5	5	0.00
01/12/2009	R208 On 06-May-10			Bond Future	9.25	83.3834	83.8315	83.3834	0.00
01/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2346	2	2	2	0.00
01/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2328	3	2	3	0.00
01/12/2009	R208 On 05-August-10			Bond Future	9.29	85.0508	85.5038	85.0508	0.00
01/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3634	3	4	3	0.00
01/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2406	3	2	3	0.00
01/12/2009	R209 On 04-February-10			Bond Future	8.88	75.2227	75.7006	75.2227	1,800.00
01/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	8	0	0	0	2,500.00
01/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8125	8	8	8	0.00
01/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	102	0	0	0	0.00
01/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	12328	13	12	13	0.00

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01/12/2009	R209 On 06-May-10			Bond Future	8.91	73.4618	73.9520	73.4618	0.00
01/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1539	1	2	1	0.00
01/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4873	5	5	5	0.00
01/12/2009	R209 On 05-August-10			Bond Future	8.93	74.9311	75.4345	74.9311	0.00
01/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3090	3	3	3	0.00
01/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4522	5	5	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	2	2	0.00
02/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30274	4	3	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	5	4	0.00
02/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	58938	7	6	7	0.00
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	6	6	0.00
02/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	72196	8	7	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	0.0124	0.0125	0.00

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02/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
02/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
02/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
02/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
02/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
02/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
02/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.21	92.7700	92.7900	92.7700	0.00
02/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.15	92.8400	92.8540	92.8400	0.00
02/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.07	92.9200	92.9350	92.9200	0.00
02/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.03	92.9500	92.9660	92.9500	0.00
02/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.03	92.9500	92.9740	92.9500	0.00
02/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.04	92.9300	92.9580	92.9300	0.00
02/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9000	92.9290	92.9000	0.00
02/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.22	92.7300	92.7770	92.7300	0.00
02/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.45	92.5100	92.5550	92.5100	0.00
02/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.79	92.1600	92.2060	92.1600	0.00
02/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.19	91.7800	91.8090	91.7800	0.00
02/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.57	91.3600	91.4260	91.3600	0.00
02/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
02/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
02/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
02/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
02/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
02/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
02/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	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 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
02/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
02/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
02/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.6880	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	0	0	0.00
02/12/2009	R157 On 04-February-10			Bond Future	8.36	127.6783	128.0586	127.6783	6,593.00
02/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	188	0	0	0	0.00
02/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3296	4	3	4	0.00
02/12/2009	R157 On 06-May-10			Bond Future	8.43	123.1583	123.5463	123.1583	0.00
02/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1869	2	2	2	0.00
02/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1510	2	2	2	0.00
02/12/2009	R157 On 05-August-10			Bond Future	8.46	125.5579	125.9517	125.5579	0.00
02/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2812	3	3	3	0.00
02/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1500	2	2	2	0.00
02/12/2009	R186 On 04-February-10			Bond Future	9.03	113.2708	114.0458	113.2708	10,112.00
02/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	213	0	0	0	0.00
02/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7884	9	8	9	0.00
02/12/2009	R186 On 06-May-10			Bond Future	9.07	115.3717	116.1641	115.3717	0.00
02/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3149	3	3	3	0.00
02/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3838	4	4	4	0.00
02/12/2009	R186 On 05-August-10			Bond Future	9.11	112.3623	113.1728	112.3623	0.00
02/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	5093	5	5	5	0.00
02/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3795	4	4	4	0.00
02/12/2009	R201 On 04-February-10			Bond Future	8.41	102.2102	102.5066	102.2102	486.00
02/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	46	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	3741	4	4	4	0.00
02/12/2009	R201 On 06-May-10			Bond Future	8.47	104.1039	104.4095	104.1039	0.00
02/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1406	1	1	1	0.00
02/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1308	1	1	1	0.00
02/12/2009	R201 On 05-August-10			Bond Future	8.51	101.7583	102.0675	101.7583	0.00
02/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2731	3	3	3	0.00
02/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	978	1	1	1	0.00
02/12/2009	R203 On 04-February-10			Bond Future	8.99	98.9417	99.3368	98.9417	1,570.00
02/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	131	0	0	0	0.00
02/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4410	5	4	5	0.00
02/12/2009	R203 On 06-May-10			Bond Future	9.06	96.6021	97.0071	96.6021	0.00
02/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1819	2	2	2	0.00
02/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2102	2	2	2	0.00
02/12/2009	R203 On 05-August-10			Bond Future	9.10	98.5342	98.9433	98.5342	0.00
02/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2935	3	3	3	0.00
02/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2198	2	2	2	0.00
02/12/2009	R204 On 04-February-10			Bond Future	8.99	94.7510	95.1205	94.7510	4,207.00
02/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	140	0	0	0	0.00
02/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	398	0	0	0	200.00
02/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1433	1	1	1	100.00
02/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1375	2	1	2	200.00
02/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3290	4	3	4	0.00
02/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	4860	5	5	5	0.00
02/12/2009	R204 On 06-May-10			Bond Future	9.05	96.5108	96.8889	96.5108	0.00
02/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	2002	2	2	2	0.00
02/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2291	2	2	2	0.00
02/12/2009	R204 On 05-August-10			Bond Future	9.10	94.3945	94.7753	94.3945	0.00
02/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	3203	3	3	3	0.00
02/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2356	3	2	3	0.00
02/12/2009	R206 On 04-February-10			Bond Future	8.47	97.0647	97.3124	97.0647	2.00
02/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	28	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3225	3	3	3	0.00
02/12/2009	R206 On 06-May-10			Bond Future	8.56	98.8651	99.1140	98.8651	0.00
02/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1430	1	1	1	0.00
02/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	839	1	1	1	0.00
02/12/2009	R206 On 05-August-10			Bond Future	8.61	97.0665	97.3203	97.0665	0.00
02/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	2026	2	2	2	0.00
02/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	905	1	1	1	0.00
02/12/2009	R207 On 04-February-10			Bond Future	9.12	88.0183	88.4555	88.0183	600.00
02/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	110	0	0	0	0.00
02/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5456	6	5	6	0.00
02/12/2009	R207 On 06-May-10			Bond Future	9.18	89.6473	90.0933	89.6473	0.00
02/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2467	2	2	2	0.00
02/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2067	2	2	2	0.00
02/12/2009	R207 On 05-August-10			Bond Future	9.23	87.7900	88.2447	87.7900	0.00
02/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3752	3	4	3	0.00
02/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2218	2	2	2	0.00
02/12/2009	R208 On 04-February-10			Bond Future	9.12	85.6487	86.1014	85.6487	5,004.00
02/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	282	0	0	0	0.00
02/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4173	5	4	5	0.00
02/12/2009	R208 On 06-May-10			Bond Future	9.17	83.8315	84.2948	83.8315	0.00
02/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2584	2	3	2	0.00
02/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2103	2	2	2	0.00
02/12/2009	R208 On 05-August-10			Bond Future	9.21	85.5038	85.9778	85.5038	0.00
02/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3910	4	4	4	0.00
02/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2208	2	2	2	0.00
02/12/2009	R209 On 04-February-10			Bond Future	8.77	75.7006	76.6075	75.7006	1,800.00
02/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	14	0	0	0	2,500.00
02/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8994	8	9	8	0.00
02/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	64	0	0	0	0.00
02/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11427	12	11	12	0.00
02/12/2009	R209 On 06-May-10			Bond Future	8.79	73.9520	74.8767	73.9520	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	R209 On 06-May-10	8.50	Call	Bond Future	1868	2	2	2	0.00
02/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4278	5	4	5	0.00
02/12/2009	R209 On 05-August-10			Bond Future	8.81	75.4345	76.3708	75.4345	0.00
02/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3535	3	4	3	0.00
02/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4031	5	4	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
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	2	2	0.00
03/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30157	3	3	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	5	5	0.00
03/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	58864	6	6	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	6	6	0.00
03/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	72160	7	7	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	0.0124	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
03/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
03/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
03/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
03/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
03/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
03/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
03/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.24	92.7900	92.7600	92.7900	0.00
03/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8540	92.8400	92.8540	0.00
03/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.07	92.9350	92.9300	92.9350	0.00
03/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9660	92.9500	92.9660	0.00
03/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.04	92.9740	92.9600	92.9740	0.00
03/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.06	92.9580	92.9400	92.9580	0.00
03/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9290	92.9300	92.9290	0.00
03/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.22	92.7770	92.7800	92.7770	0.00
03/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.43	92.5550	92.5700	92.5550	0.00
03/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.78	92.2060	92.2200	92.2060	0.00
03/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.17	91.8090	91.8300	91.8090	0.00
03/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.59	91.4260	91.4100	91.4260	0.00
03/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
03/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
03/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
03/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
03/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
03/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
03/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	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	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
03/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
03/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
03/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.6728	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	0	0	0.00
03/12/2009	R157 On 04-February-10			Bond Future	8.37	128.0586	128.0084	128.0586	6,593.00
03/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	177	0	0	0	0.00
03/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3336	3	3	3	0.00
03/12/2009	R157 On 06-May-10			Bond Future	8.44	123.5463	123.4935	123.5463	0.00
03/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1836	2	2	2	0.00
03/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1530	2	2	2	0.00
03/12/2009	R157 On 05-August-10			Bond Future	8.47	125.9517	125.9012	125.9517	0.00
03/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2777	3	3	3	0.00
03/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1515	2	2	2	0.00
03/12/2009	R186 On 04-February-10			Bond Future	9.02	114.0458	114.1491	114.0458	10,112.00
03/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	216	0	0	0	0.00
03/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7784	8	8	8	0.00
03/12/2009	R186 On 06-May-10			Bond Future	9.06	116.1641	116.2660	116.1641	0.00
03/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3187	3	3	3	0.00
03/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3774	4	4	4	0.00
03/12/2009	R186 On 05-August-10			Bond Future	9.10	113.1728	113.2736	113.1728	0.00
03/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	5141	5	5	5	0.00
03/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3742	4	4	4	0.00
03/12/2009	R201 On 04-February-10			Bond Future	8.43	102.5066	102.4274	102.5066	486.00
03/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	40	0	0	0	0.00
03/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	3814	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	R201 On 06-May-10			Bond Future	8.50	104.4095	104.3264	104.4095	0.00
03/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1359	1	1	1	0.00
03/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1344	1	1	1	0.00
03/12/2009	R201 On 05-August-10			Bond Future	8.53	102.0675	101.9847	102.0675	0.00
03/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2672	3	3	3	0.00
03/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1002	1	1	1	0.00
03/12/2009	R203 On 04-February-10			Bond Future	9.00	99.3368	99.2893	99.3368	1,570.00
03/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	123	0	0	0	0.00
03/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4450	4	4	4	0.00
03/12/2009	R203 On 06-May-10			Bond Future	9.07	97.0071	96.9557	97.0071	0.00
03/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1788	2	2	2	0.00
03/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2123	2	2	2	0.00
03/12/2009	R203 On 05-August-10			Bond Future	9.11	98.9433	98.8883	98.9433	0.00
03/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2900	3	3	3	0.00
03/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2218	2	2	2	0.00
03/12/2009	R204 On 04-February-10			Bond Future	9.00	95.1205	95.0684	95.1205	4,207.00
03/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	131	0	0	0	0.00
03/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	380	0	0	0	200.00
03/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1395	1	1	1	100.00
03/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1389	1	1	1	200.00
03/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3324	3	3	3	0.00
03/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	4903	5	5	5	0.00
03/12/2009	R204 On 06-May-10			Bond Future	9.06	96.8889	96.8323	96.8889	0.00
03/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1968	2	2	2	0.00
03/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2314	2	2	2	0.00
03/12/2009	R204 On 05-August-10			Bond Future	9.11	94.7753	94.7200	94.7753	0.00
03/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	3166	3	3	3	0.00
03/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2374	2	2	2	0.00
03/12/2009	R206 On 04-February-10			Bond Future	8.49	97.3124	97.2480	97.3124	2.00
03/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	25	0	0	0	0.00
03/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3287	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	R206 On 06-May-10			Bond Future	8.58	99.1140	99.0502	99.1140	0.00
03/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1389	1	1	1	0.00
03/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	862	1	1	1	0.00
03/12/2009	R206 On 05-August-10			Bond Future	8.63	97.3203	97.2518	97.3203	0.00
03/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1980	2	2	2	0.00
03/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	928	1	1	1	0.00
03/12/2009	R207 On 04-February-10			Bond Future	9.13	88.4555	88.3962	88.4555	600.00
03/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	102	0	0	0	0.00
03/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5507	5	6	5	0.00
03/12/2009	R207 On 06-May-10			Bond Future	9.19	90.0933	90.0352	90.0933	0.00
03/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2429	2	2	2	0.00
03/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2087	2	2	2	0.00
03/12/2009	R207 On 05-August-10			Bond Future	9.24	88.2447	88.1877	88.2447	0.00
03/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3712	4	4	4	0.00
03/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2235	2	2	2	0.00
03/12/2009	R208 On 04-February-10			Bond Future	9.11	86.1014	86.1075	86.1014	5,004.00
03/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	276	0	0	0	0.00
03/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4161	4	4	4	0.00
03/12/2009	R208 On 06-May-10			Bond Future	9.17	84.2948	84.2948	84.2948	0.00
03/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2577	3	3	3	0.00
03/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2096	2	2	2	0.00
03/12/2009	R208 On 05-August-10			Bond Future	9.21	85.9778	85.9778	85.9778	0.00
03/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3904	4	4	4	0.00
03/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2202	2	2	2	0.00
03/12/2009	R209 On 04-February-10			Bond Future	8.75	76.6075	76.7685	76.6075	1,800.00
03/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	14	0	0	0	2,500.00
03/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9147	9	9	9	0.00
03/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	56	0	0	0	0.00
03/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11266	11	11	11	0.00
03/12/2009	R209 On 06-May-10			Bond Future	8.77	74.8767	75.0447	74.8767	0.00
03/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1925	2	2	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	R209 On 06-May-10	8.50	Put	Bond Future	4167	4	4	4	0.00
03/12/2009	R209 On 05-August-10			Bond Future	8.79	76.3708	76.5381	76.3708	0.00
03/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3613	4	4	4	0.00
03/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3941	4	4	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	2	2	0.00
04/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33949	3	3	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	5	5	0.00
04/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62575	6	6	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	6	6	0.00
04/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75925	7	8	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	0.0124	0.0125	0.00
04/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
04/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
04/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
04/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
04/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
04/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.22	92.7600	92.7800	92.7600	0.00
04/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8400	92.8410	92.8400	0.00
04/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.9300	92.8940	92.9300	0.00
04/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.9500	92.8930	92.9500	0.00
04/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9600	92.9090	92.9600	0.00
04/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.9400	92.8980	92.9400	0.00
04/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.9300	92.8660	92.9300	0.00
04/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.7800	92.6810	92.7800	0.00
04/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.56	92.5700	92.4440	92.5700	0.00
04/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.92	92.2200	92.0810	92.2200	0.00
04/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.32	91.8300	91.6850	91.8300	5,000.00
04/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.69	91.4100	91.3120	91.4100	0.00
04/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
04/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
04/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
04/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
04/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
04/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
04/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
04/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	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
04/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
04/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
04/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.5742	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	0	0	0.00
04/12/2009	R157 On 04-February-10			Bond Future	8.41	128.0084	127.8082	128.0084	6,593.00
04/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	148	0	0	0	0.00
04/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3507	3	4	3	0.00
04/12/2009	R157 On 06-May-10			Bond Future	8.48	123.4935	123.2874	123.4935	0.00
04/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1722	2	2	2	0.00
04/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1622	2	2	2	0.00
04/12/2009	R157 On 05-August-10			Bond Future	8.52	125.9012	125.6905	125.9012	0.00
04/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2648	3	3	3	0.00
04/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1597	2	2	2	0.00
04/12/2009	R186 On 04-February-10			Bond Future	9.06	114.1491	113.7741	114.1491	10,112.00
04/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	178	0	0	0	0.00
04/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8121	8	8	8	0.00
04/12/2009	R186 On 06-May-10			Bond Future	9.11	116.2660	115.8775	116.2660	0.00
04/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2990	3	3	3	0.00
04/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3965	4	4	4	0.00
04/12/2009	R186 On 05-August-10			Bond Future	9.14	113.2736	112.8804	113.2736	0.00
04/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4911	5	5	5	0.00
04/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3905	4	4	4	0.00
04/12/2009	R201 On 04-February-10			Bond Future	8.47	102.4274	102.2694	102.4274	486.00
04/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	32	0	0	0	0.00
04/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	3964	4	4	4	0.00
04/12/2009	R201 On 06-May-10			Bond Future	8.54	104.3264	104.1642	104.3264	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	R201 On 06-May-10	8.50	Call	Bond Future	1274	1	1	1	0.00
04/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1421	1	1	1	0.00
04/12/2009	R201 On 05-August-10			Bond Future	8.58	101.9847	101.8158	101.9847	0.00
04/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2559	3	3	3	0.00
04/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1058	1	1	1	0.00
04/12/2009	R203 On 04-February-10			Bond Future	9.05	99.2893	99.0205	99.2893	1,570.00
04/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	98	0	0	0	0.00
04/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4693	4	5	4	0.00
04/12/2009	R203 On 06-May-10			Bond Future	9.12	96.9557	96.6840	96.9557	0.00
04/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1653	2	2	2	0.00
04/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2259	2	2	2	0.00
04/12/2009	R203 On 05-August-10			Bond Future	9.17	98.8883	98.6139	98.8883	0.00
04/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2744	3	3	3	0.00
04/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2337	2	2	2	0.00
04/12/2009	R204 On 04-February-10			Bond Future	9.05	95.0684	94.7740	95.0684	4,207.00
04/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	104	0	0	0	0.00
04/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	317	0	0	0	200.00
04/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1239	1	1	1	100.00
04/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1528	1	2	1	200.00
04/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3556	3	4	3	0.00
04/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5170	5	5	5	0.00
04/12/2009	R204 On 06-May-10			Bond Future	9.11	96.8323	96.5333	96.8323	0.00
04/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1819	2	2	2	0.00
04/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2464	2	2	2	0.00
04/12/2009	R204 On 05-August-10			Bond Future	9.16	94.7200	94.4111	94.7200	0.00
04/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2991	3	3	3	0.00
04/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2508	2	3	2	0.00
04/12/2009	R206 On 04-February-10			Bond Future	8.52	97.2480	97.1483	97.2480	2.00
04/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	21	0	0	0	0.00
04/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3383	3	3	3	0.00
04/12/2009	R206 On 06-May-10			Bond Future	8.61	99.0502	98.9500	99.0502	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	R206 On 06-May-10	8.75	Call	Bond Future	1328	1	1	1	0.00
04/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	901	1	1	1	0.00
04/12/2009	R206 On 05-August-10			Bond Future	8.67	97.2518	97.1491	97.2518	0.00
04/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1913	2	2	2	0.00
04/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	964	1	1	1	0.00
04/12/2009	R207 On 04-February-10			Bond Future	9.17	88.3962	88.1598	88.3962	600.00
04/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	84	0	0	0	0.00
04/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5726	6	6	6	0.00
04/12/2009	R207 On 06-May-10			Bond Future	9.23	90.0352	89.7918	90.0352	0.00
04/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2293	2	2	2	0.00
04/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2195	2	2	2	0.00
04/12/2009	R207 On 05-August-10			Bond Future	9.28	88.1877	87.9375	88.1877	0.00
04/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3559	4	4	4	0.00
04/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2333	2	2	2	0.00
04/12/2009	R208 On 04-February-10			Bond Future	9.17	86.1075	85.7951	86.1075	5,004.00
04/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	226	0	0	0	0.00
04/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4423	4	4	4	0.00
04/12/2009	R208 On 06-May-10			Bond Future	9.22	84.2948	83.9815	84.2948	0.00
04/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2401	3	2	3	0.00
04/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2233	2	2	2	0.00
04/12/2009	R208 On 05-August-10			Bond Future	9.26	85.9778	85.6575	85.9778	0.00
04/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3706	4	4	4	0.00
04/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2325	2	2	2	0.00
04/12/2009	R209 On 04-February-10			Bond Future	8.77	76.7685	76.6075	76.7685	1,800.00
04/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	12	0	0	0	2,500.00
04/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8988	9	9	9	0.00
04/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	58	0	0	0	0.00
04/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11425	11	11	11	0.00
04/12/2009	R209 On 06-May-10			Bond Future	8.79	75.0447	74.8767	75.0447	0.00
04/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1850	2	2	2	0.00
04/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4260	4	4	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
04/12/2009	R209 On 05-August-10			Bond Future	8.81	76.5381	76.3708	76.5381	0.00
04/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3520	4	4	4	0.00
04/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4016	4	4	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