



Derivatives Weekly Statistics Report

From: 07/12/2009 To: 11/12/2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	2	2	0.00
07/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	36791	3	4	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	4	5	0.00
07/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	65314	6	7	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	6	6	0.00
07/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	78773	8	8	8	0.00
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

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	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
07/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
07/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
07/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
07/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
07/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
07/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
07/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.24	92.7800	92.7650	92.7800	0.00
07/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.8410	92.8020	92.8410	0.00
07/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8940	92.8760	92.8940	0.00
07/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.8930	92.8910	92.8930	0.00
07/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.11	92.9090	92.8890	92.9090	0.00
07/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8980	92.8780	92.8980	0.00
07/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.8660	92.8690	92.8660	0.00
07/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.6810	92.6820	92.6810	0.00
07/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.55	92.4440	92.4490	92.4440	0.00
07/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.91	92.0810	92.0910	92.0810	0.00
07/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.32	91.6850	91.6850	91.6850	5,000.00
07/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.69	91.3120	91.3060	91.3120	0.00
07/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
07/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
07/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
07/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
07/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
07/12/2009	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
07/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
07/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
07/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
07/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
07/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
07/12/2009	OTH1 On 04-February-10			Index Future	290.84	291.6370	290.8350	291.6370	3.00
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	113.4909	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	0	0	0.00
07/12/2009	R157 On 04-February-10			Bond Future	8.47	127.8082	127.4987	127.8082	6,593.00
07/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	106	0	0	0	0.00
07/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3774	4	4	4	0.00
07/12/2009	R157 On 06-May-10			Bond Future	8.55	123.2874	122.9721	123.2874	0.00
07/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1547	2	2	2	0.00
07/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1762	2	2	2	0.00
07/12/2009	R157 On 05-August-10			Bond Future	8.59	125.6905	125.3662	125.6905	0.00
07/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2448	3	2	3	0.00
07/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1721	2	2	2	0.00
07/12/2009	R186 On 04-February-10			Bond Future	9.10	113.7741	113.4010	113.7741	10,112.00
07/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	135	0	0	0	0.00
07/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8451	8	8	8	0.00
07/12/2009	R186 On 06-May-10			Bond Future	9.15	115.8775	115.5001	115.8775	0.00
07/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2782	3	3	3	0.00
07/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4135	4	4	4	0.00
07/12/2009	R186 On 05-August-10			Bond Future	9.18	112.8804	112.4892	112.8804	0.00
07/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4669	5	5	5	0.00
07/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	4055	4	4	4	0.00
07/12/2009	R201 On 04-February-10			Bond Future	8.54	102.2694	102.0250	102.2694	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
07/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	21	0	0	0	0.00
07/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4198	4	4	4	0.00
07/12/2009	R201 On 06-May-10			Bond Future	8.61	104.1642	103.9159	104.1642	0.00
07/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1143	1	1	1	0.00
07/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1538	1	2	1	0.00
07/12/2009	R201 On 05-August-10			Bond Future	8.65	101.8158	101.5648	101.8158	0.00
07/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2390	3	2	3	0.00
07/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1140	1	1	1	0.00
07/12/2009	R203 On 04-February-10			Bond Future	9.13	99.0205	98.5957	99.0205	1,570.00
07/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	63	0	0	0	0.00
07/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	5083	5	5	5	0.00
07/12/2009	R203 On 06-May-10			Bond Future	9.20	96.6840	96.2451	96.6840	0.00
07/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1440	2	1	2	0.00
07/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2485	2	2	2	0.00
07/12/2009	R203 On 05-August-10			Bond Future	9.26	98.6139	98.1670	98.6139	0.00
07/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2494	3	2	3	0.00
07/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2534	2	3	2	0.00
07/12/2009	R204 On 04-February-10			Bond Future	9.12	94.7740	94.3661	94.7740	4,207.00
07/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	69	0	0	0	0.00
07/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	232	0	0	0	200.00
07/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1023	1	1	1	100.00
07/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1719	2	2	2	200.00
07/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3879	4	4	4	0.00
07/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5543	5	6	5	0.00
07/12/2009	R204 On 06-May-10			Bond Future	9.19	96.5333	96.1179	96.5333	0.00
07/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1613	2	2	2	0.00
07/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2673	2	3	2	0.00
07/12/2009	R204 On 05-August-10			Bond Future	9.24	94.4111	93.9884	94.4111	0.00
07/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2750	3	3	3	0.00
07/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2690	3	3	3	0.00
07/12/2009	R206 On 04-February-10			Bond Future	8.61	97.1483	96.8819	97.1483	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
07/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	12	0	0	0	0.00
07/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3640	3	4	3	0.00
07/12/2009	R206 On 06-May-10			Bond Future	8.70	98.9500	98.6775	98.9500	0.00
07/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1168	1	1	1	0.00
07/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	1014	1	1	1	0.00
07/12/2009	R206 On 05-August-10			Bond Future	8.76	97.1491	96.8731	97.1491	0.00
07/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1740	2	2	2	0.00
07/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1067	1	1	1	0.00
07/12/2009	R207 On 04-February-10			Bond Future	9.23	88.1598	87.8008	88.1598	600.00
07/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	57	0	0	0	0.00
07/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	6058	6	6	6	0.00
07/12/2009	R207 On 06-May-10			Bond Future	9.30	89.7918	89.4282	89.7918	0.00
07/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2087	2	2	2	0.00
07/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2352	2	2	2	0.00
07/12/2009	R207 On 05-August-10			Bond Future	9.35	87.9375	87.5638	87.9375	0.00
07/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3327	4	3	4	0.00
07/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2474	2	2	2	0.00
07/12/2009	R208 On 04-February-10			Bond Future	9.22	85.7951	85.4904	85.7951	5,004.00
07/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	173	0	0	0	0.00
07/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4675	4	5	4	0.00
07/12/2009	R208 On 06-May-10			Bond Future	9.27	83.9815	83.6698	83.9815	0.00
07/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2218	2	2	2	0.00
07/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2362	2	2	2	0.00
07/12/2009	R208 On 05-August-10			Bond Future	9.32	85.6575	85.3387	85.6575	0.00
07/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3502	4	4	4	0.00
07/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2439	2	2	2	0.00
07/12/2009	R209 On 04-February-10			Bond Future	8.82	76.6075	76.2075	76.6075	1,800.00
07/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	7	0	0	0	2,500.00
07/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8592	9	9	9	0.00
07/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	62	0	0	0	0.00
07/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11820	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2009	R209 On 06-May-10			Bond Future	8.85	74.8767	74.4713	74.8767	0.00
07/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1671	2	2	2	0.00
07/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4486	4	4	4	0.00
07/12/2009	R209 On 05-August-10			Bond Future	8.87	76.3708	75.9514	76.3708	0.00
07/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3289	4	3	4	0.00
07/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4204	4	4	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
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	2	2	0.00
08/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33820	4	3	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	5	4	0.00
08/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62568	7	6	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	6	6	0.00
08/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	76073	8	8	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	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
08/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
08/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
08/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
08/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
08/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
08/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
08/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.25	92.7650	92.7550	92.7650	0.00
08/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.8020	92.7990	92.8020	0.00
08/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8760	92.8690	92.8760	0.00
08/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.8910	92.8860	92.8910	0.00
08/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.12	92.8890	92.8800	92.8890	0.00
08/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.13	92.8780	92.8680	92.8780	0.00
08/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.15	92.8690	92.8540	92.8690	0.00
08/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.33	92.6820	92.6740	92.6820	0.00
08/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.55	92.4490	92.4510	92.4490	0.00
08/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.90	92.0910	92.0990	92.0910	0.00
08/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.28	91.6850	91.7170	91.6850	5,000.00
08/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.67	91.3060	91.3310	91.3060	0.00
08/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
08/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
08/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
08/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
08/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
08/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
08/12/2009	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
08/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
08/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
08/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
08/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.5591	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	0	0	0.00
08/12/2009	R157 On 04-February-10			Bond Future	8.44	127.4987	127.6633	127.4987	6,593.00
08/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	117	0	0	0	0.00
08/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3621	4	4	4	0.00
08/12/2009	R157 On 06-May-10			Bond Future	8.51	122.9721	123.1392	122.9721	0.00
08/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1624	2	2	2	0.00
08/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1672	2	2	2	0.00
08/12/2009	R157 On 05-August-10			Bond Future	8.55	125.3662	125.5350	125.3662	0.00
08/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2540	2	3	2	0.00
08/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1644	2	2	2	0.00
08/12/2009	R186 On 04-February-10			Bond Future	9.06	113.4010	113.7834	113.4010	10,112.00
08/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	155	0	0	0	0.00
08/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8088	8	8	8	0.00
08/12/2009	R186 On 06-May-10			Bond Future	9.10	115.5001	115.8959	115.5001	0.00
08/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2953	3	3	3	0.00
08/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3910	4	4	4	0.00
08/12/2009	R186 On 05-August-10			Bond Future	9.14	112.4892	112.8986	112.4892	0.00
08/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4885	5	5	5	0.00
08/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3861	4	4	4	0.00
08/12/2009	R201 On 04-February-10			Bond Future	8.50	102.0250	102.1511	102.0250	486.00
08/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	23	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4074	4	4	4	0.00
08/12/2009	R201 On 06-May-10			Bond Future	8.57	103.9159	104.0437	103.9159	0.00
08/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1198	1	1	1	0.00
08/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1466	2	1	2	0.00
08/12/2009	R201 On 05-August-10			Bond Future	8.61	101.5648	101.6938	101.5648	0.00
08/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2468	2	2	2	0.00
08/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1089	1	1	1	0.00
08/12/2009	R203 On 04-February-10			Bond Future	9.09	98.5957	98.8157	98.5957	1,570.00
08/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	72	0	0	0	0.00
08/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4872	5	5	5	0.00
08/12/2009	R203 On 06-May-10			Bond Future	9.16	96.2451	96.4744	96.2451	0.00
08/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1533	1	2	1	0.00
08/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2349	2	2	2	0.00
08/12/2009	R203 On 05-August-10			Bond Future	9.21	98.1670	98.3951	98.1670	0.00
08/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2607	2	3	2	0.00
08/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2419	3	2	3	0.00
08/12/2009	R204 On 04-February-10			Bond Future	9.08	94.3661	94.6129	94.3661	4,207.00
08/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	80	0	0	0	0.00
08/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1120	1	1	1	100.00
08/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	262	0	0	0	200.00
08/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3662	4	4	4	0.00
08/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1570	2	2	2	200.00
08/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5307	6	5	6	0.00
08/12/2009	R204 On 06-May-10			Bond Future	9.14	96.1179	96.3646	96.1179	0.00
08/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1715	2	2	2	0.00
08/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2528	3	3	3	0.00
08/12/2009	R204 On 05-August-10			Bond Future	9.19	93.9884	94.2406	93.9884	0.00
08/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2876	3	3	3	0.00
08/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2564	3	3	3	0.00
08/12/2009	R206 On 04-February-10			Bond Future	8.57	96.8819	96.9877	96.8819	2.00
08/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	13	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3535	4	4	4	0.00
08/12/2009	R206 On 06-May-10			Bond Future	8.66	98.6775	98.7833	98.6775	0.00
08/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1221	1	1	1	0.00
08/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	961	1	1	1	0.00
08/12/2009	R206 On 05-August-10			Bond Future	8.72	96.8731	96.9811	96.8731	0.00
08/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1801	2	2	2	0.00
08/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1020	1	1	1	0.00
08/12/2009	R207 On 04-February-10			Bond Future	9.18	87.8008	88.1067	87.8008	600.00
08/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	69	0	0	0	0.00
08/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5764	6	6	6	0.00
08/12/2009	R207 On 06-May-10			Bond Future	9.24	89.4282	89.7397	89.4282	0.00
08/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2236	2	2	2	0.00
08/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2190	2	2	2	0.00
08/12/2009	R207 On 05-August-10			Bond Future	9.29	87.5638	87.8807	87.5638	0.00
08/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3502	3	4	3	0.00
08/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2332	2	2	2	0.00
08/12/2009	R208 On 04-February-10			Bond Future	9.17	85.4904	85.7402	85.4904	5,004.00
08/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	195	0	0	0	0.00
08/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4447	5	4	5	0.00
08/12/2009	R208 On 06-May-10			Bond Future	9.23	83.6698	83.9275	83.6698	0.00
08/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2342	2	2	2	0.00
08/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2228	2	2	2	0.00
08/12/2009	R208 On 05-August-10			Bond Future	9.27	85.3387	85.5983	85.3387	0.00
08/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3647	4	4	4	0.00
08/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2325	2	2	2	0.00
08/12/2009	R209 On 04-February-10			Bond Future	8.76	76.2075	76.6156	76.2075	1,800.00
08/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	9	0	0	0	2,500.00
08/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8986	9	9	9	0.00
08/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	48	0	0	0	0.00
08/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11414	12	11	12	0.00
08/12/2009	R209 On 06-May-10			Bond Future	8.79	74.4713	74.8847	74.4713	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 06-May-10	8.50	Call	Bond Future	1817	2	2	2	0.00
08/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4219	4	4	4	0.00
08/12/2009	R209 On 05-August-10			Bond Future	8.81	75.9514	76.3788	75.9514	0.00
08/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3493	3	3	3	0.00
08/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3981	4	4	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	2	2	0.00
09/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33496	3	3	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	5	5	0.00
09/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62297	6	6	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	6	6	0.00
09/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75849	8	8	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	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
09/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
09/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
09/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
09/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
09/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
09/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
09/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.25	92.7550	92.7500	92.7550	0.00
09/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7990	92.7900	92.7990	0.00
09/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8690	92.8800	92.8690	0.00
09/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.8860	92.9100	92.8860	0.00
09/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.8800	92.9100	92.8800	0.00
09/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.8680	92.9000	92.8680	0.00
09/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.8540	92.8700	92.8540	0.00
09/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.29	92.6740	92.7100	92.6740	0.00
09/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.51	92.4510	92.4900	92.4510	0.00
09/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.0990	92.1400	92.0990	0.00
09/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7170	91.7700	91.7170	5,000.00
09/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.63	91.3310	91.3700	91.3310	0.00
09/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
09/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
09/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
09/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
09/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
09/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
09/12/2009	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
09/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
09/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
09/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
09/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.5439	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	0	0	0.00
09/12/2009	R157 On 04-February-10			Bond Future	8.45	127.6633	127.6233	127.6633	6,593.00
09/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	110	0	0	0	0.00
09/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3654	4	4	4	0.00
09/12/2009	R157 On 06-May-10			Bond Future	8.52	123.1392	123.1010	123.1392	0.00
09/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1600	2	2	2	0.00
09/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1686	2	2	2	0.00
09/12/2009	R157 On 05-August-10			Bond Future	8.56	125.5350	125.4939	125.5350	0.00
09/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2512	3	3	3	0.00
09/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1657	2	2	2	0.00
09/12/2009	R186 On 04-February-10			Bond Future	9.03	113.7834	113.9989	113.7834	18,786.00
09/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	164	0	0	0	0.00
09/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7882	8	8	8	0.00
09/12/2009	R186 On 06-May-10			Bond Future	9.08	115.8959	116.1085	115.8959	0.00
09/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3043	3	3	3	0.00
09/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3787	4	4	4	0.00
09/12/2009	R186 On 05-August-10			Bond Future	9.11	112.8986	113.1088	112.8986	0.00
09/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4994	5	5	5	0.00
09/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3760	4	4	4	0.00
09/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1511	102.1235	102.1511	486.00
09/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	21	0	0	0	0.00
09/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4099	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
09/12/2009	R201 On 06-May-10			Bond Future	8.58	104.0437	104.0136	104.0437	0.00
09/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1179	1	1	1	0.00
09/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1477	1	1	1	0.00
09/12/2009	R201 On 05-August-10			Bond Future	8.62	101.6938	101.6615	101.6938	0.00
09/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2444	2	2	2	0.00
09/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1097	1	1	1	0.00
09/12/2009	R203 On 04-February-10			Bond Future	9.08	98.8157	98.8314	98.8157	1,570.00
09/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	70	0	0	0	0.00
09/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4855	5	5	5	0.00
09/12/2009	R203 On 06-May-10			Bond Future	9.16	96.4744	96.4846	96.4744	0.00
09/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1531	2	2	2	0.00
09/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2337	2	2	2	0.00
09/12/2009	R203 On 05-August-10			Bond Future	9.21	98.3951	98.4100	98.3951	0.00
09/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2610	3	3	3	0.00
09/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2407	2	2	2	0.00
09/12/2009	R204 On 04-February-10			Bond Future	9.08	94.6129	94.6244	94.6129	4,207.00
09/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	77	0	0	0	0.00
09/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	258	0	0	0	200.00
09/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1113	1	1	1	100.00
09/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1551	2	2	2	200.00
09/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3646	4	4	4	0.00
09/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5293	5	5	5	0.00
09/12/2009	R204 On 06-May-10			Bond Future	9.14	96.3646	96.3759	96.3646	0.00
09/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1713	2	2	2	0.00
09/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2515	3	3	3	0.00
09/12/2009	R204 On 05-August-10			Bond Future	9.19	94.2406	94.2516	94.2406	0.00
09/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2877	3	3	3	0.00
09/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2554	3	3	3	0.00
09/12/2009	R206 On 04-February-10			Bond Future	8.57	96.9877	96.9973	96.9877	2.00
09/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	13	0	0	0	0.00
09/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3525	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
09/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7833	98.7924	98.7833	0.00
09/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1222	1	1	1	0.00
09/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	953	1	1	1	0.00
09/12/2009	R206 On 05-August-10			Bond Future	8.72	96.9811	96.9896	96.9811	0.00
09/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1803	2	2	2	0.00
09/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1013	1	1	1	0.00
09/12/2009	R207 On 04-February-10			Bond Future	9.16	88.1067	88.1834	88.1067	600.00
09/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	70	0	0	0	0.00
09/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5688	6	6	6	0.00
09/12/2009	R207 On 06-May-10			Bond Future	9.23	89.7397	89.8149	89.7397	0.00
09/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2268	2	2	2	0.00
09/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2147	2	2	2	0.00
09/12/2009	R207 On 05-August-10			Bond Future	9.28	87.8807	87.9602	87.8807	0.00
09/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3542	4	4	4	0.00
09/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2293	2	2	2	0.00
09/12/2009	R208 On 04-February-10			Bond Future	9.16	85.7402	85.8196	85.7402	5,004.00
09/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	199	0	0	0	0.00
09/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4372	4	4	4	0.00
09/12/2009	R208 On 06-May-10			Bond Future	9.22	83.9275	84.0056	83.9275	0.00
09/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2376	2	2	2	0.00
09/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2184	2	2	2	0.00
09/12/2009	R208 On 05-August-10			Bond Future	9.26	85.5983	85.6752	85.5983	0.00
09/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3687	4	4	4	0.00
09/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2288	2	2	2	0.00
09/12/2009	R209 On 04-February-10			Bond Future	8.75	76.6156	76.7121	76.6156	1,800.00
09/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	9	0	0	0	2,500.00
09/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9077	9	9	9	0.00
09/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	43	0	0	0	0.00
09/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11318	11	11	11	0.00
09/12/2009	R209 On 06-May-10			Bond Future	8.78	74.8847	74.9806	74.8847	0.00
09/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1846	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
09/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4152		4	4	4	0.00
09/12/2009	R209 On 05-August-10			Bond Future	8.80		76.3788	76.4743	76.3788	0.00
09/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3534		3	4	3	0.00
09/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3926		4	4	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	2	2	0.00
10/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31901		3	3	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	5	5	0.00
10/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60815		6	6	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	6	6	0.00
10/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74405		8	7	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	0.0124	0.0125	0.00
10/12/2009	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
10/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
10/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
10/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
10/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
10/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
10/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
10/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
10/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
10/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
10/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
10/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.11	92.9000	92.8900	92.9000	0.00
10/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.14	92.8700	92.8600	92.8700	0.00
10/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.31	92.7100	92.6900	92.7100	0.00
10/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.54	92.4900	92.4600	92.4900	0.00
10/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.87	92.1400	92.1300	92.1400	0.00
10/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	5,000.00
10/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.63	91.3700	91.3700	91.3700	0.00
10/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
10/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
10/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
10/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
10/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
10/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
10/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
10/12/2009	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
10/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
10/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
10/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.5742	113.5439	31.00
10/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	197	0	0	0	0.00
10/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	350	0	0	0	0.00
10/12/2009	R157 On 04-February-10			Bond Future	8.43	127.6233	127.7332	127.6233	6,593.00
10/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	112	0	0	0	0.00
10/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3546	4	4	4	0.00
10/12/2009	R157 On 06-May-10			Bond Future	8.50	123.1010	123.2109	123.1010	0.00
10/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1649	2	2	2	0.00
10/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1625	2	2	2	0.00
10/12/2009	R157 On 05-August-10			Bond Future	8.54	125.4939	125.6036	125.4939	0.00
10/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2572	3	3	3	0.00
10/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1608	2	2	2	0.00
10/12/2009	R186 On 04-February-10			Bond Future	9.03	113.9989	113.9989	113.9989	18,786.00
10/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	159	0	0	0	0.00
10/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7877	8	8	8	0.00
10/12/2009	R186 On 06-May-10			Bond Future	9.08	116.1085	116.1085	116.1085	0.00
10/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3031	3	3	3	0.00
10/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3775	4	4	4	0.00
10/12/2009	R186 On 05-August-10			Bond Future	9.11	113.1088	113.1179	113.1088	0.00
10/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4907	5	5	5	0.00
10/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3664	4	4	4	0.00
10/12/2009	R201 On 04-February-10			Bond Future	8.49	102.1235	102.2063	102.1235	486.00
10/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	16	0	0	0	0.00
10/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4011	4	4	4	0.00
10/12/2009	R201 On 06-May-10			Bond Future	8.56	104.0136	104.1002	104.0136	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	R201 On 06-May-10	8.50	Call	Bond Future	1150	1	1	1	0.00
10/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1361	1	1	1	0.00
10/12/2009	R201 On 05-August-10			Bond Future	8.60	101.6615	101.7476	101.6615	0.00
10/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2394	2	2	2	0.00
10/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	961	1	1	1	0.00
10/12/2009	R203 On 04-February-10			Bond Future	9.06	98.8314	98.9417	98.8314	1,570.00
10/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	64	0	0	0	0.00
10/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4738	5	5	5	0.00
10/12/2009	R203 On 06-May-10			Bond Future	9.13	96.4846	96.6021	96.4846	0.00
10/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1549	2	2	2	0.00
10/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2237	2	2	2	0.00
10/12/2009	R203 On 05-August-10			Bond Future	9.19	98.4100	98.5243	98.4100	0.00
10/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2538	3	3	3	0.00
10/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2220	2	2	2	0.00
10/12/2009	R204 On 04-February-10			Bond Future	9.06	94.6244	94.7452	94.6244	4,207.00
10/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	69	0	0	0	0.00
10/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	239	0	0	0	200.00
10/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1108	1	1	1	100.00
10/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1425	2	1	2	200.00
10/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3507	4	4	4	0.00
10/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5164	5	5	5	0.00
10/12/2009	R204 On 06-May-10			Bond Future	9.12	96.3759	96.4996	96.3759	0.00
10/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1728	2	2	2	0.00
10/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2406	3	2	3	0.00
10/12/2009	R204 On 05-August-10			Bond Future	9.17	94.2516	94.3780	94.2516	0.00
10/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2884	3	3	3	0.00
10/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2434	3	2	3	0.00
10/12/2009	R206 On 04-February-10			Bond Future	8.55	96.9973	97.0679	96.9973	2.00
10/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	13	0	0	0	0.00
10/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3455	4	3	4	0.00
10/12/2009	R206 On 06-May-10			Bond Future	8.64	98.7924	98.8651	98.7924	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	R206 On 06-May-10	8.75	Call	Bond Future	1250	1	1	1	0.00
10/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	908	1	1	1	0.00
10/12/2009	R206 On 05-August-10			Bond Future	8.70	96.9896	97.0608	96.9896	0.00
10/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1819	2	2	2	0.00
10/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	958	1	1	1	0.00
10/12/2009	R207 On 04-February-10			Bond Future	9.14	88.1834	88.3075	88.1834	600.00
10/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	64	0	0	0	0.00
10/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5558	6	6	6	0.00
10/12/2009	R207 On 06-May-10			Bond Future	9.21	89.8149	89.9424	89.8149	0.00
10/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2287	2	2	2	0.00
10/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2038	2	2	2	0.00
10/12/2009	R207 On 05-August-10			Bond Future	9.26	87.9602	88.0852	87.9602	0.00
10/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3538	4	4	4	0.00
10/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2164	2	2	2	0.00
10/12/2009	R208 On 04-February-10			Bond Future	9.14	85.8196	85.9481	85.8196	5,004.00
10/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	203	0	0	0	0.00
10/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4247	4	4	4	0.00
10/12/2009	R208 On 06-May-10			Bond Future	9.20	84.0056	84.1380	84.0056	0.00
10/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2345	2	2	2	0.00
10/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2021	2	2	2	0.00
10/12/2009	R208 On 05-August-10			Bond Future	9.24	85.6752	85.8115	85.6752	0.00
10/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3695	4	4	4	0.00
10/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2160	2	2	2	0.00
10/12/2009	R209 On 04-February-10			Bond Future	8.75	76.7121	76.7121	76.7121	1,800.00
10/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	7	0	0	0	2,500.00
10/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9070	9	9	9	0.00
10/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	36	0	0	0	0.00
10/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11316	11	11	11	0.00
10/12/2009	R209 On 06-May-10			Bond Future	8.78	74.9806	74.9806	74.9806	0.00
10/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1803	2	2	2	0.00
10/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4109	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
10/12/2009	R209 On 05-August-10			Bond Future	8.80	76.4743	76.4743	76.4743	0.00
10/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3448	4	3	4	0.00
10/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3840	4	4	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	2	2	0.00
11/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33412	3	3	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	4	5	0.00
11/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62280	6	6	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	6	6	0.00
11/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75917	7	8	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	0.0124	0.0125	0.00
11/12/2009	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
11/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
11/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
11/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
11/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
11/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
11/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.24	92.7500	92.7600	92.7500	0.00
11/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7900	92.7890	92.7900	0.00
11/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8800	92.8710	92.8800	0.00
11/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.9100	92.8950	92.9100	0.00
11/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9100	92.8960	92.9100	0.00
11/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8900	92.8780	92.8900	0.00
11/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.14	92.8600	92.8610	92.8600	0.00
11/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.6900	92.6790	92.6900	0.00
11/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
11/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.89	92.1300	92.1150	92.1300	0.00
11/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.26	91.7700	91.7430	91.7700	5,000.00
11/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3700	91.3410	91.3700	0.00
11/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
11/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
11/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
11/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
11/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
11/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
11/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
11/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
11/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	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
11/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
11/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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	113.5439	113.5742	31.00
11/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	182	0	0	0	0.00
11/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	366	0	0	0	0.00
11/12/2009	R157 On 04-February-10			Bond Future	8.45	127.7332	127.6333	127.7332	6,593.00
11/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	99	0	0	0	0.00
11/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3633	4	4	4	0.00
11/12/2009	R157 On 06-May-10			Bond Future	8.52	123.2109	123.1105	123.2109	0.00
11/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1593	2	2	2	0.00
11/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1669	2	2	2	0.00
11/12/2009	R157 On 05-August-10			Bond Future	8.56	125.6036	125.5031	125.6036	0.00
11/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2509	3	3	3	0.00
11/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1645	2	2	2	0.00
11/12/2009	R186 On 04-February-10			Bond Future	9.04	113.9989	113.9145	113.9989	18,786.00
11/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	147	0	0	0	0.00
11/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7949	8	8	8	0.00
11/12/2009	R186 On 06-May-10			Bond Future	9.09	116.1085	116.0160	116.1085	0.00
11/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2976	3	3	3	0.00
11/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3813	4	4	4	0.00
11/12/2009	R186 On 05-August-10			Bond Future	9.12	113.1179	113.0173	113.1179	0.00
11/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4841	5	5	5	0.00
11/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3699	4	4	4	0.00
11/12/2009	R201 On 04-February-10			Bond Future	8.51	102.2063	102.1274	102.2063	486.00
11/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	14	0	0	0	0.00
11/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4088	4	4	4	0.00
11/12/2009	R201 On 06-May-10			Bond Future	8.58	104.1002	104.0174	104.1002	0.00
11/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1107	1	1	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	R201 On 06-May-10	8.50	Put	Bond Future	1401	1	1	1	0.00
11/12/2009	R201 On 05-August-10			Bond Future	8.62	101.7476	101.6687	101.7476	0.00
11/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2340	2	2	2	0.00
11/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	986	1	1	1	0.00
11/12/2009	R203 On 04-February-10			Bond Future	9.08	98.9417	98.8419	98.9417	1,570.00
11/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	56	0	0	0	0.00
11/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4830	5	5	5	0.00
11/12/2009	R203 On 06-May-10			Bond Future	9.16	96.6021	96.4949	96.6021	0.00
11/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1494	2	1	2	0.00
11/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2289	2	2	2	0.00
11/12/2009	R203 On 05-August-10			Bond Future	9.21	98.5243	98.4199	98.5243	0.00
11/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2478	3	2	3	0.00
11/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2265	2	2	2	0.00
11/12/2009	R204 On 04-February-10			Bond Future	9.07	94.7452	94.6359	94.7452	4,207.00
11/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	60	0	0	0	0.00
11/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	216	0	0	0	200.00
11/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1047	1	1	1	100.00
11/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1474	1	1	1	200.00
11/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3593	4	4	4	0.00
11/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5264	5	5	5	0.00
11/12/2009	R204 On 06-May-10			Bond Future	9.14	96.4996	96.3871	96.4996	0.00
11/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1670	2	2	2	0.00
11/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2461	2	2	2	0.00
11/12/2009	R204 On 05-August-10			Bond Future	9.19	94.3780	94.2571	94.3780	0.00
11/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2814	3	3	3	0.00
11/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2485	2	2	2	0.00
11/12/2009	R206 On 04-February-10			Bond Future	8.57	97.0679	97.0037	97.0679	2.00
11/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	11	0	0	0	0.00
11/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3517	3	4	3	0.00
11/12/2009	R206 On 06-May-10			Bond Future	8.66	98.8651	98.7985	98.8651	0.00
11/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1210	1	1	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 06-May-10	8.75	Put	Bond Future	935	1	1	1	0.00
11/12/2009	R206 On 05-August-10			Bond Future	8.72	97.0608	96.9953	97.0608	0.00
11/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1777	2	2	2	0.00
11/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	982	1	1	1	0.00
11/12/2009	R207 On 04-February-10			Bond Future	9.16	88.3075	88.1893	88.3075	600.00
11/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	56	0	0	0	0.00
11/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5668	6	6	6	0.00
11/12/2009	R207 On 06-May-10			Bond Future	9.23	89.9424	89.8265	89.9424	0.00
11/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2218	2	2	2	0.00
11/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2085	2	2	2	0.00
11/12/2009	R207 On 05-August-10			Bond Future	9.28	88.0852	87.9658	88.0852	0.00
11/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3462	4	3	4	0.00
11/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2207	2	2	2	0.00
11/12/2009	R208 On 04-February-10			Bond Future	9.16	85.9481	85.8257	85.9481	5,004.00
11/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	183	0	0	0	0.00
11/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4349	4	4	4	0.00
11/12/2009	R208 On 06-May-10			Bond Future	9.22	84.1380	84.0116	84.1380	0.00
11/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2270	2	2	2	0.00
11/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2072	2	2	2	0.00
11/12/2009	R208 On 05-August-10			Bond Future	9.26	85.8115	85.6870	85.8115	0.00
11/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3615	4	4	4	0.00
11/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2204	2	2	2	0.00
11/12/2009	R209 On 04-February-10			Bond Future	8.77	76.7121	76.5513	76.7121	1,800.00
11/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	6	0	0	0	2,500.00
11/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8910	9	9	9	0.00
11/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	37	0	0	0	0.00
11/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11476	11	11	11	0.00
11/12/2009	R209 On 06-May-10			Bond Future	8.80	74.9806	74.8208	74.9806	0.00
11/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1732	2	2	2	0.00
11/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4197	4	4	4	0.00
11/12/2009	R209 On 05-August-10			Bond Future	8.82	76.4743	76.3073	76.4743	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	R209 On 05-August-10	8.75	Call	Bond Future	3357	3	3	3	0.00
11/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3916	4	4	4	0.00
11/12/2009	TRT1 On 04-February-10			Index Future	298.74	299.0350	298.7410	299.0350	100.00
11/12/2009	TRT1 On 06-May-10			Index Future	304.21	304.5090	304.2100	304.5090	0.00