



Derivatives Monthly Statistics Report

For January 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2010	AL13 On 04-February-10			Index Future	253.96	253.9440	253.9570	253.9440	44.00
04/01/2010	AL7T On 04-February-10			Index Future	335.98	336.2160	335.9830	336.2160	58.00
04/01/2010	ALBI On 04-February-10			Index Future	300.43	300.9790	300.4330	300.9790	1,079.00
04/01/2010	ALBI On 06-May-10			Index Future	305.92	306.4770	305.9210	306.4770	127.00
04/01/2010	ALBI On 05-August-10			Index Future	315.67	315.9330	315.6700	315.9330	0.00
04/01/2010	CRD1 On 04-February-10			Index Future	130.98	131.0530	130.9780	131.0530	2.00
04/01/2010	CRD1 On 06-May-10			Index Future	133.37	133.4470	133.3710	133.4470	0.00
04/01/2010	GOVI On 04-February-10			GOVI	302.09	302.6460	302.0850	302.6460	1,132.00
04/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	10870	1	10870	1	0.00
04/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	30020	3	30020	3	0.00
04/01/2010	GOVI On 06-May-10			GOVI	307.60	308.1740	307.6030	308.1740	0.00
04/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	38240	4	38240	4	0.00
04/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	60210	6	60210	6	0.00
04/01/2010	GOVI On 05-August-10			GOVI	313.33	313.9140	313.3310	313.9140	0.00
04/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	52224	6	52224	6	0.00
04/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	74914	7	74914	7	0.00
04/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2010	ILBI On 04-February-10			Index Future	362.63	362.9370	362.6340	362.9370	425.00
04/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
04/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
04/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
04/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
04/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
04/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
04/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
04/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
04/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	7.0980	92.9020	0.00
04/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	7.0960	92.9040	0.00
04/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	7.3250	92.6750	0.00
04/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	7.1040	92.8960	0.00
04/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
04/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	7.4880	92.5120	0.00
04/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	7.8130	92.1870	0.00
04/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	8.2020	91.7980	5,000.00
04/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	8.6010	91.3990	0.00
04/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	8.8000	91.2000	0.00
04/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
04/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
04/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
04/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
04/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
04/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
04/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
04/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
04/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
04/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
04/01/2010	OTH1 On 04-February-10			Index Future	291.30	291.7760	291.2990	291.7760	3.00
04/01/2010	OTH1 On 06-May-10			Index Future	296.62	297.1060	296.6190	297.1060	0.00
04/01/2010	R155 On 04-February-10			Bond Future	7.64	113.5894	7.6410	113.5894	31.00
04/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	109	0	109	0	0.00
04/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	323	0	323	0	0.00
04/01/2010	R157 On 04-February-10			Bond Future	8.46	127.7332	8.4630	127.7332	6,893.00
04/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	22	0	22	0	0.00
04/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3645	3	3645	3	0.00
04/01/2010	R157 On 06-May-10			Bond Future	8.54	123.2013	8.5380	123.2013	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
04/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1402	2	1402	2	0.00
04/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1584	2	1584	2	0.00
04/01/2010	R157 On 05-August-10			Bond Future	8.59	125.5853	8.5860	125.5853	0.00
04/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2336	2	2336	2	0.00
04/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1591	2	1591	2	0.00
04/01/2010	R186 On 04-February-10			Bond Future	9.08	113.9239	9.0800	113.9239	18,509.00
04/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	24	0	24	0	0.00
04/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	8181	8	8181	8	0.00
04/01/2010	R186 On 06-May-10			Bond Future	9.13	116.0252	9.1290	116.0252	0.00
04/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	2522	3	2522	3	0.00
04/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	3718	4	3718	4	0.00
04/01/2010	R186 On 05-August-10			Bond Future	9.17	113.0173	9.1660	113.0173	0.00
04/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	4410	5	4410	5	0.00
04/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	3650	4	3650	4	0.00
04/01/2010	R201 On 04-February-10			Bond Future	8.53	102.1984	8.5300	102.1984	486.00
04/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
04/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4158	4	4158	4	0.00
04/01/2010	R201 On 06-May-10			Bond Future	8.60	104.0851	8.6020	104.0851	0.00
04/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	959	1	959	1	0.00
04/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1343	1	1343	1	0.00
04/01/2010	R201 On 05-August-10			Bond Future	8.65	101.7260	8.6480	101.7260	0.00
04/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2197	2	2197	2	0.00
04/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	947	1	947	1	0.00
04/01/2010	R203 On 04-February-10			Bond Future	9.12	98.8367	9.1220	98.8367	1,570.00
04/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	7	0	7	0	0.00
04/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	4991	5	4991	5	0.00
04/01/2010	R203 On 06-May-10			Bond Future	9.20	96.4846	9.1980	96.4846	0.00
04/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1244	1	1244	1	0.00
04/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2259	2	2259	2	0.00
04/01/2010	R203 On 05-August-10			Bond Future	9.25	98.4000	9.2540	98.4000	0.00
04/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2234	2	2234	2	0.00
04/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2254	2	2254	2	0.00
04/01/2010	R204 On 04-February-10			Bond Future	9.11	94.6704	9.1070	94.6704	4,207.00

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04/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	8	0	8	0	0.00
04/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	63	0	63	0	200.00
04/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	660	1	660	1	100.00
04/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1276	1	1276	1	200.00
04/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	3629	3	3629	3	0.00
04/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5402	5	5402	5	0.00
04/01/2010	R204 On 06-May-10			Bond Future	9.18	96.4152	9.1760	96.4152	0.00
04/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1409	2	1409	2	0.00
04/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2402	2	2402	2	0.00
04/01/2010	R204 On 05-August-10			Bond Future	9.23	94.2845	9.2280	94.2845	0.00
04/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2567	3	2567	3	0.00
04/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2447	2	2447	2	0.00
04/01/2010	R206 On 04-February-10			Bond Future	8.59	97.0743	8.5860	97.0743	2.00
04/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
04/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3562	3	3562	3	0.00
04/01/2010	R206 On 06-May-10			Bond Future	8.68	98.8621	8.6800	98.8621	0.00
04/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	1084	1	1084	1	0.00
04/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	873	1	873	1	0.00
04/01/2010	R206 On 05-August-10			Bond Future	8.75	97.0522	8.7460	97.0522	0.00
04/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1663	2	1663	2	0.00
04/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	944	1	944	1	0.00
04/01/2010	R207 On 04-February-10			Bond Future	9.20	88.2247	9.1960	88.2247	600.00
04/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	7	0	7	0	0.00
04/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	5814	6	5814	6	0.00
04/01/2010	R207 On 06-May-10			Bond Future	9.26	89.8497	9.2630	89.8497	0.00
04/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1927	2	1927	2	0.00
04/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2002	2	2002	2	0.00
04/01/2010	R207 On 05-August-10			Bond Future	9.32	87.9886	9.3160	87.9886	0.00
04/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	3191	3	3191	3	0.00
04/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2157	2	2157	2	0.00
04/01/2010	R208 On 04-February-10			Bond Future	9.18	85.9175	9.1840	85.9175	5,004.00
04/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	48	0	48	0	0.00
04/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4361	4	4361	4	0.00

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04/01/2010	R208 On 06-May-10			Bond Future	9.24	84.0958	9.2430	84.0958	0.00
04/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	2003	2	2003	2	0.00
04/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	1961	2	1961	2	0.00
04/01/2010	R208 On 05-August-10			Bond Future	9.29	85.7641	9.2880	85.7641	0.00
04/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	3368	4	3368	4	0.00
04/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2128	2	2128	2	0.00
04/01/2010	R209 On 04-February-10			Bond Future	8.80	76.6156	8.8030	76.6156	1,799.00
04/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
04/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	8630	9	8630	9	0.00
04/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	5	0	5	0	0.00
04/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	11718	11	11718	11	0.00
04/01/2010	R209 On 06-May-10			Bond Future	8.83	74.8767	8.8340	74.8767	0.00
04/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	1414	2	1414	2	0.00
04/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	4142	4	4142	4	0.00
04/01/2010	R209 On 05-August-10			Bond Future	8.86	76.3629	8.8550	76.3629	0.00
04/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	3033	3	3033	3	0.00
04/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	3869	4	3869	4	0.00
04/01/2010	TRT1 On 04-February-10			Index Future	298.34	298.8880	298.3390	298.8880	100.00
04/01/2010	TRT1 On 06-May-10			Index Future	303.79	304.3480	303.7880	304.3480	0.00
05/01/2010	AL13 On 04-February-10			Index Future	253.91	253.9570	253.9070	253.9570	44.00
05/01/2010	AL7T On 04-February-10			Index Future	335.57	335.9830	335.5670	335.9830	58.00
05/01/2010	ALBI On 04-February-10			Index Future	300.09	300.4330	300.0900	300.4330	1,079.00
05/01/2010	ALBI On 06-May-10			Index Future	305.57	305.9210	305.5700	305.9210	127.00
05/01/2010	ALBI On 05-August-10			Index Future	315.28	315.6700	315.2810	315.6700	0.00
05/01/2010	CRD1 On 04-February-10			Index Future	130.90	130.9780	130.9040	130.9780	2.00
05/01/2010	CRD1 On 06-May-10			Index Future	133.29	133.3710	133.2940	133.3710	0.00
05/01/2010	GOVI On 04-February-10			GOVI	301.74	302.0850	301.7350	302.0850	1,132.00
05/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	9432	1	9432	1	0.00
05/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	32082	3	32082	3	0.00
05/01/2010	GOVI On 06-May-10			GOVI	307.25	307.6030	307.2450	307.6030	0.00
05/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	36506	4	36506	4	0.00
05/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	62056	6	62056	6	0.00
05/01/2010	GOVI On 05-August-10			GOVI	312.97	313.3310	312.9670	313.3310	0.00

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05/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	50447	5	50447	5	0.00
05/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	76777	7	76777	7	0.00
05/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2010	ILBI On 04-February-10			Index Future	362.59	362.6340	362.5900	362.6340	425.00
05/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
05/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
05/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
05/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
05/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
05/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
05/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
05/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
05/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
05/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	7.0980	92.9020	0.00
05/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	7.0960	92.9040	0.00
05/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	7.3250	92.6750	0.00
05/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	7.1040	92.8960	0.00
05/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
05/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	7.4880	92.5120	0.00
05/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	7.8130	92.1870	0.00
05/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	8.2020	91.7980	5,000.00
05/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	8.6010	91.3990	0.00
05/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	8.8000	91.2000	0.00
05/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
05/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
05/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
05/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
05/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
05/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
05/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
05/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
05/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
05/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2010	OTH1 On 04-February-10			Index Future	290.99	291.2990	290.9870	291.2990	3.00
05/01/2010	OTH1 On 06-May-10			Index Future	296.30	296.6190	296.3010	296.6190	0.00
05/01/2010	R155 On 04-February-10			Bond Future	7.66	113.5136	7.6560	113.5136	31.00
05/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	99	0	99	0	0.00
05/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	336	0	336	0	0.00
05/01/2010	R157 On 04-February-10			Bond Future	8.48	127.5435	8.4830	127.5435	6,893.00
05/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	18	0	18	0	0.00
05/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3741	4	3741	4	0.00
05/01/2010	R157 On 06-May-10			Bond Future	8.56	123.0055	8.5590	123.0055	0.00
05/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1347	1	1347	1	0.00
05/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1629	2	1629	2	0.00
05/01/2010	R157 On 05-August-10			Bond Future	8.61	125.3844	8.6080	125.3844	0.00
05/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2275	2	2275	2	0.00
05/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1630	2	1630	2	0.00
05/01/2010	R186 On 04-February-10			Bond Future	9.10	113.5593	9.1000	113.5593	18,509.00
05/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	19	0	19	0	0.00
05/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	8363	8	8363	8	0.00
05/01/2010	R186 On 06-May-10			Bond Future	9.15	115.6563	9.1500	115.6563	0.00
05/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	2423	3	2423	3	0.00
05/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	3812	4	3812	4	0.00
05/01/2010	R186 On 05-August-10			Bond Future	9.19	112.6345	9.1870	112.6345	0.00
05/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	4296	4	4296	4	0.00
05/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	3727	4	3727	4	0.00
05/01/2010	R201 On 04-February-10			Bond Future	8.55	102.0447	8.5490	102.0447	486.00
05/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
05/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4233	4	4233	4	0.00
05/01/2010	R201 On 06-May-10			Bond Future	8.62	103.9272	8.6230	103.9272	0.00
05/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	919	1	919	1	0.00
05/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1382	1	1382	1	0.00
05/01/2010	R201 On 05-August-10			Bond Future	8.67	101.5648	8.6710	101.5648	0.00
05/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2141	2	2141	2	0.00
05/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	973	1	973	1	0.00
05/01/2010	R203 On 04-February-10			Bond Future	9.14	98.6323	9.1410	98.6323	1,570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	5	0	5	0	0.00
05/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5088	5	5088	5	0.00
05/01/2010	R203 On 06-May-10			Bond Future	9.22	96.2757	9.2180	96.2757	0.00
05/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1195	1	1195	1	0.00
05/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2311	2	2311	2	0.00
05/01/2010	R203 On 05-August-10			Bond Future	9.28	98.1868	9.2760	98.1868	0.00
05/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2174	2	2174	2	0.00
05/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2303	2	2303	2	0.00
05/01/2010	R204 On 04-February-10			Bond Future	9.13	94.4464	9.1270	94.4464	4,207.00
05/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	6	0	6	0	0.00
05/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	51	0	51	0	200.00
05/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	601	1	601	1	100.00
05/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1332	1	1332	1	200.00
05/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	3732	4	3732	4	0.00
05/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5515	5	5515	5	0.00
05/01/2010	R204 On 06-May-10			Bond Future	9.20	96.1851	9.1960	96.1851	0.00
05/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1355	1	1355	1	0.00
05/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2460	2	2460	2	0.00
05/01/2010	R204 On 05-August-10			Bond Future	9.25	94.0486	9.2490	94.0486	0.00
05/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2501	3	2501	3	0.00
05/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2496	2	2496	2	0.00
05/01/2010	R206 On 04-February-10			Bond Future	8.61	96.9492	8.6060	96.9492	2.00
05/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
05/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3626	4	3626	4	0.00
05/01/2010	R206 On 06-May-10			Bond Future	8.70	98.7349	8.7010	98.7349	0.00
05/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	1046	1	1046	1	0.00
05/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	898	1	898	1	0.00
05/01/2010	R206 On 05-August-10			Bond Future	8.77	96.9185	8.7690	96.9185	0.00
05/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1621	2	1621	2	0.00
05/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	968	1	968	1	0.00
05/01/2010	R207 On 04-February-10			Bond Future	9.22	87.9948	9.2160	87.9948	600.00
05/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	5	0	5	0	0.00
05/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	5930	6	5930	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2010	R207 On 06-May-10			Bond Future	9.28	89.6184	9.2840	89.6184	0.00
05/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1858	2	1858	2	0.00
05/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2054	2	2054	2	0.00
05/01/2010	R207 On 05-August-10			Bond Future	9.34	87.7447	9.3370	87.7447	0.00
05/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	3116	3	3116	3	0.00
05/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2201	2	2201	2	0.00
05/01/2010	R208 On 04-February-10			Bond Future	9.20	85.6792	9.2040	85.6792	5,004.00
05/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	39	0	39	0	0.00
05/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4474	4	4474	4	0.00
05/01/2010	R208 On 06-May-10			Bond Future	9.26	83.8555	9.2630	83.8555	0.00
05/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1933	2	1933	2	0.00
05/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2011	2	2011	2	0.00
05/01/2010	R208 On 05-August-10			Bond Future	9.31	85.5156	9.3090	85.5156	0.00
05/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	3289	3	3289	3	0.00
05/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2173	2	2173	2	0.00
05/01/2010	R209 On 04-February-10			Bond Future	8.82	76.3032	8.8230	76.3032	1,799.00
05/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
05/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	8471	9	8471	9	0.00
05/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	5	0	5	0	0.00
05/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	11877	12	11877	12	0.00
05/01/2010	R209 On 06-May-10			Bond Future	8.86	74.5584	8.8550	74.5584	0.00
05/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	1347	1	1347	1	0.00
05/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	4241	4	4241	4	0.00
05/01/2010	R209 On 05-August-10			Bond Future	8.88	76.0302	8.8750	76.0302	0.00
05/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	2949	3	2949	3	0.00
05/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	3943	4	3943	4	0.00
05/01/2010	TRT1 On 04-February-10			Index Future	298.00	298.3390	297.9960	298.3390	100.00
05/01/2010	TRT1 On 06-May-10			Index Future	303.44	303.7880	303.4370	303.7880	0.00
06/01/2010	AL13 On 04-February-10			Index Future	253.65	253.9070	253.6520	253.9070	44.00
06/01/2010	AL7T On 04-February-10			Index Future	334.38	335.5670	334.3820	335.5670	58.00
06/01/2010	ALBI On 04-February-10			Index Future	298.87	300.0900	298.8660	300.0900	1,079.00
06/01/2010	ALBI On 06-May-10			Index Future	304.32	305.5700	304.3220	305.5700	127.00
06/01/2010	ALBI On 05-August-10			Index Future	314.05	315.2810	314.0470	315.2810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2010	CRD1 On 04-February-10			Index Future	130.65	130.9040	130.6500	130.9040	2.00
06/01/2010	CRD1 On 06-May-10			Index Future	133.04	133.2940	133.0350	133.2940	0.00
06/01/2010	GOVI On 04-February-10			GOVI	300.50	301.7350	300.5000	301.7350	1,132.00
06/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	5849	1	5849	1	0.00
06/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	40849	3	40849	3	0.00
06/01/2010	GOVI On 06-May-10			GOVI	305.99	307.2450	305.9870	307.2450	0.00
06/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	31239	4	31239	4	0.00
06/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	69369	6	69369	6	0.00
06/01/2010	GOVI On 05-August-10			GOVI	311.68	312.9670	311.6840	312.9670	0.00
06/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	44822	5	44822	5	0.00
06/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	83982	8	83982	8	0.00
06/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2010	ILBI On 04-February-10			Index Future	362.59	362.5900	362.5900	362.5900	425.00
06/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
06/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
06/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
06/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
06/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
06/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
06/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
06/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.10	92.7950	7.1000	92.7950	2,500.00
06/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.08	92.8600	7.0770	92.8600	0.00
06/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9020	7.0540	92.9020	0.00
06/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.9040	7.0460	92.9040	0.00
06/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.06	92.6750	7.0550	92.6750	0.00
06/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.8960	7.0680	92.8960	0.00
06/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.21	92.7450	7.2100	92.7450	0.00
06/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.47	92.5120	7.4690	92.5120	0.00
06/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	7.8120	92.1870	0.00
06/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.19	91.7980	8.1860	91.7980	5,000.00
06/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	8.6020	91.3990	0.00
06/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.2000	8.8300	91.2000	0.00
06/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
06/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
06/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
06/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
06/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
06/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
06/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
06/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
06/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
06/01/2010	OTH1 On 04-February-10			Index Future	289.82	290.9870	289.8170	290.9870	3.00
06/01/2010	OTH1 On 06-May-10			Index Future	295.11	296.3010	295.1080	296.3010	0.00
06/01/2010	R155 On 04-February-10			Bond Future	7.70	113.4909	7.7010	113.4909	31.00
06/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	77	0	77	0	0.00
06/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	382	0	382	0	0.00
06/01/2010	R157 On 04-February-10			Bond Future	8.53	127.4438	8.5310	127.4438	6,893.00
06/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	11	0	11	0	0.00
06/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3973	4	3973	4	0.00
06/01/2010	R157 On 06-May-10			Bond Future	8.61	122.9053	8.6100	122.9053	0.00
06/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1229	1	1229	1	0.00
06/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1753	2	1753	2	0.00
06/01/2010	R157 On 05-August-10			Bond Future	8.66	125.2841	8.6630	125.2841	0.00
06/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2133	2	2133	2	0.00
06/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1739	2	1739	2	0.00
06/01/2010	R186 On 04-February-10			Bond Future	9.17	113.3731	9.1680	113.3731	18,509.00
06/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	10	0	10	0	0.00
06/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	8984	8	8984	8	0.00
06/01/2010	R186 On 06-May-10			Bond Future	9.22	115.4634	9.2210	115.4634	0.00
06/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	2135	2	2135	2	0.00
06/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4173	4	4173	4	0.00
06/01/2010	R186 On 05-August-10			Bond Future	9.26	112.4439	9.2600	112.4439	0.00
06/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3940	4	3940	4	0.00
06/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4030	4	4030	4	0.00
06/01/2010	R201 On 04-February-10			Bond Future	8.60	101.9700	8.5980	101.9700	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
06/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
06/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4424	4	4424	4	0.00
06/01/2010	R201 On 06-May-10			Bond Future	8.68	103.8483	8.6750	103.8483	0.00
06/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	831	1	831	1	0.00
06/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1489	1	1489	1	0.00
06/01/2010	R201 On 05-August-10			Bond Future	8.73	101.4825	8.7270	101.4825	0.00
06/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2014	2	2014	2	0.00
06/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1046	1	1046	1	0.00
06/01/2010	R203 On 04-February-10			Bond Future	9.19	98.5330	9.1890	98.5330	1,570.00
06/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	3	0	3	0	0.00
06/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5336	5	5336	5	0.00
06/01/2010	R203 On 06-May-10			Bond Future	9.27	96.1739	9.2680	96.1739	0.00
06/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1089	1	1089	1	0.00
06/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2459	2	2459	2	0.00
06/01/2010	R203 On 05-August-10			Bond Future	9.33	98.0779	9.3290	98.0779	0.00
06/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2040	2	2040	2	0.00
06/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2430	2	2430	2	0.00
06/01/2010	R204 On 04-February-10			Bond Future	9.18	94.3318	9.1750	94.3318	4,207.00
06/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	4	0	4	0	0.00
06/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	35	0	35	0	200.00
06/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	489	1	489	1	100.00
06/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1494	1	1494	1	200.00
06/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	3990	4	3990	4	0.00
06/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5787	6	5787	6	0.00
06/01/2010	R204 On 06-May-10			Bond Future	9.25	96.0731	9.2460	96.0731	0.00
06/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1235	1	1235	1	0.00
06/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2619	2	2619	2	0.00
06/01/2010	R204 On 05-August-10			Bond Future	9.30	93.9337	9.3020	93.9337	0.00
06/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2349	3	2349	3	0.00
06/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2633	2	2633	2	0.00
06/01/2010	R206 On 04-February-10			Bond Future	8.65	96.8851	8.6540	96.8851	2.00
06/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
06/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3778	4	3778	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2010	R206 On 06-May-10			Bond Future	8.75	98.6714	8.7530	98.6714	0.00
06/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	961	1	961	1	0.00
06/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	970	1	970	1	0.00
06/01/2010	R206 On 05-August-10			Bond Future	8.83	96.8532	8.8260	96.8532	0.00
06/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1525	2	1525	2	0.00
06/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1033	1	1033	1	0.00
06/01/2010	R207 On 04-February-10			Bond Future	9.27	87.8771	9.2740	87.8771	600.00
06/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	3	0	3	0	0.00
06/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6268	6	6268	6	0.00
06/01/2010	R207 On 06-May-10			Bond Future	9.35	89.4973	9.3450	89.4973	0.00
06/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1682	2	1682	2	0.00
06/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2229	2	2229	2	0.00
06/01/2010	R207 On 05-August-10			Bond Future	9.40	87.6259	9.4000	87.6259	0.00
06/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2912	3	2912	3	0.00
06/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2352	2	2352	2	0.00
06/01/2010	R208 On 04-February-10			Bond Future	9.26	85.5573	9.2620	85.5573	5,004.00
06/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	24	0	24	0	0.00
06/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4811	4	4811	4	0.00
06/01/2010	R208 On 06-May-10			Bond Future	9.32	83.7356	9.3240	83.7356	0.00
06/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1747	2	1747	2	0.00
06/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2189	2	2189	2	0.00
06/01/2010	R208 On 05-August-10			Bond Future	9.37	85.3917	9.3720	85.3917	0.00
06/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	3072	3	3072	3	0.00
06/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2327	2	2327	2	0.00
06/01/2010	R209 On 04-February-10			Bond Future	8.92	76.1438	8.9230	76.1438	1,799.00
06/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
06/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	7686	8	7686	8	0.00
06/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	8	0	8	0	0.00
06/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	12666	12	12666	12	0.00
06/01/2010	R209 On 06-May-10			Bond Future	8.96	74.3922	8.9570	74.3922	0.00
06/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	1086	1	1086	1	0.00
06/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	4779	4	4779	4	0.00
06/01/2010	R209 On 05-August-10			Bond Future	8.98	75.8727	8.9800	75.8727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	2567	3	2567	3	0.00
06/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	4379	4	4379	4	0.00
06/01/2010	TRT1 On 04-February-10			Index Future	296.78	297.9960	296.7830	297.9960	100.00
06/01/2010	TRT1 On 06-May-10			Index Future	302.20	303.4370	302.2010	303.4370	0.00
07/01/2010	AL13 On 04-February-10			Index Future	253.48	253.6520	253.4770	253.6520	44.00
07/01/2010	AL7T On 04-February-10			Index Future	333.23	334.3820	333.2250	334.3820	58.00
07/01/2010	ALBI On 04-February-10			Index Future	297.78	298.8660	297.7750	298.8660	1,079.00
07/01/2010	ALBI On 06-May-10			Index Future	303.21	304.3220	303.2110	304.3220	127.00
07/01/2010	ALBI On 05-August-10			Index Future	312.89	314.0470	312.8930	314.0470	0.00
07/01/2010	CRD1 On 04-February-10			Index Future	130.42	130.6500	130.4240	130.6500	2.00
07/01/2010	CRD1 On 06-May-10			Index Future	132.80	133.0350	132.8040	133.0350	0.00
07/01/2010	GOVI On 04-February-10			GOVI	299.39	300.5000	299.3900	300.5000	1,132.00
07/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	3549	1	3549	1	0.00
07/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	49649	4	49649	4	0.00
07/01/2010	GOVI On 06-May-10			GOVI	304.86	305.9870	304.8560	305.9870	0.00
07/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	26929	3	26929	3	0.00
07/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	76369	7	76369	7	0.00
07/01/2010	GOVI On 05-August-10			GOVI	310.53	311.6840	310.5320	311.6840	0.00
07/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	40113	4	40113	4	0.00
07/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	90793	8	90793	8	0.00
07/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2010	ILBI On 04-February-10			Index Future	362.56	362.5900	362.5550	362.5900	426.00
07/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
07/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
07/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
07/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
07/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
07/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
07/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
07/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.11	92.9000	7.1100	92.9000	2,500.00
07/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.08	92.9230	7.0840	92.9230	0.00
07/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.06	92.9460	7.0570	92.9460	0.00
07/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.06	92.9540	7.0560	92.9540	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
07/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.07	92.9450	7.0650	92.9450	0.00
07/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.08	92.9320	7.0780	92.9320	0.00
07/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.22	92.7900	7.2190	92.7900	0.00
07/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.48	92.5310	7.4770	92.5310	0.00
07/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.82	92.1880	7.8200	92.1880	0.00
07/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.19	91.8140	8.1940	91.8140	5,000.00
07/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.61	91.3980	8.6100	91.3980	0.00
07/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1700	8.8300	91.1700	0.00
07/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
07/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
07/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
07/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
07/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
07/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
07/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
07/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
07/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
07/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
07/01/2010	OTH1 On 04-February-10			Index Future	288.82	289.8170	288.8170	289.8170	3.00
07/01/2010	OTH1 On 06-May-10			Index Future	294.09	295.1080	294.0890	295.1080	0.00
07/01/2010	R155 On 04-February-10			Bond Future	7.75	113.4228	7.7510	113.4228	31.00
07/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	56	0	56	0	0.00
07/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	436	0	436	0	0.00
07/01/2010	R157 On 04-February-10			Bond Future	8.58	127.2050	8.5810	127.2050	6,893.00
07/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	7	0	7	0	0.00
07/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4217	4	4217	4	0.00
07/01/2010	R157 On 06-May-10			Bond Future	8.66	122.6625	8.6630	122.6625	0.00
07/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1113	1	1113	1	0.00
07/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1889	2	1889	2	0.00
07/01/2010	R157 On 05-August-10			Bond Future	8.72	125.0339	8.7200	125.0339	0.00
07/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1991	2	1991	2	0.00
07/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1855	2	1855	2	0.00
07/01/2010	R186 On 04-February-10			Bond Future	9.24	112.7433	9.2380	112.7433	18,509.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	5	0	5	0	0.00
07/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9621	9	9621	9	0.00
07/01/2010	R186 On 06-May-10			Bond Future	9.29	114.8147	9.2930	114.8147	0.00
07/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1869	2	1869	2	0.00
07/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4559	4	4559	4	0.00
07/01/2010	R186 On 05-August-10			Bond Future	9.34	111.7849	9.3350	111.7849	0.00
07/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3594	4	3594	4	0.00
07/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4355	4	4355	4	0.00
07/01/2010	R201 On 04-February-10			Bond Future	8.66	101.7775	8.6580	101.7775	486.00
07/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
07/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4659	4	4659	4	0.00
07/01/2010	R201 On 06-May-10			Bond Future	8.74	103.6534	8.7390	103.6534	0.00
07/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	732	1	732	1	0.00
07/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1629	1	1629	1	0.00
07/01/2010	R201 On 05-August-10			Bond Future	8.80	101.2825	8.7960	101.2825	0.00
07/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1864	2	1864	2	0.00
07/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1142	1	1142	1	0.00
07/01/2010	R203 On 04-February-10			Bond Future	9.24	98.2825	9.2390	98.2825	1,570.00
07/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	2	0	2	0	0.00
07/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5595	5	5595	5	0.00
07/01/2010	R203 On 06-May-10			Bond Future	9.32	95.9202	9.3200	95.9202	0.00
07/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	985	1	985	1	0.00
07/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2618	2	2618	2	0.00
07/01/2010	R203 On 05-August-10			Bond Future	9.38	97.8163	9.3830	97.8163	0.00
07/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1909	2	1909	2	0.00
07/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2565	2	2565	2	0.00
07/01/2010	R204 On 04-February-10			Bond Future	9.24	94.0575	9.2350	94.0575	4,207.00
07/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	2	0	2	0	0.00
07/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	21	0	21	0	200.00
07/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	371	0	371	0	100.00
07/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1718	1	1718	1	200.00
07/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4318	4	4318	4	0.00
07/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6126	6	6126	6	0.00

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07/01/2010	R204 On 06-May-10			Bond Future	9.31	95.7940	9.3090	95.7940	0.00
07/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1096	1	1096	1	0.00
07/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2830	3	2830	3	0.00
07/01/2010	R204 On 05-August-10			Bond Future	9.37	93.6444	9.3670	93.6444	0.00
07/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2173	2	2173	2	0.00
07/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2810	3	2810	3	0.00
07/01/2010	R206 On 04-February-10			Bond Future	8.71	96.7314	8.7140	96.7314	2.00
07/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
07/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3970	4	3970	4	0.00
07/01/2010	R206 On 06-May-10			Bond Future	8.82	98.5144	8.8180	98.5144	0.00
07/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	862	1	862	1	0.00
07/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	1067	1	1067	1	0.00
07/01/2010	R206 On 05-August-10			Bond Future	8.90	96.6914	8.8970	96.6914	0.00
07/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1410	2	1410	2	0.00
07/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1119	1	1119	1	0.00
07/01/2010	R207 On 04-February-10			Bond Future	9.33	87.5372	9.3340	87.5372	600.00
07/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	1	0	1	0	0.00
07/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6615	6	6615	6	0.00
07/01/2010	R207 On 06-May-10			Bond Future	9.41	89.1468	9.4070	89.1468	0.00
07/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1514	2	1514	2	0.00
07/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2415	2	2415	2	0.00
07/01/2010	R207 On 05-August-10			Bond Future	9.47	87.2709	9.4650	87.2709	0.00
07/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2709	3	2709	3	0.00
07/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2514	2	2514	2	0.00
07/01/2010	R208 On 04-February-10			Bond Future	9.32	85.2053	9.3220	85.2053	5,004.00
07/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	14	0	14	0	0.00
07/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5163	5	5163	5	0.00
07/01/2010	R208 On 06-May-10			Bond Future	9.39	83.3715	9.3860	83.3715	0.00
07/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1569	2	1569	2	0.00
07/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2379	2	2379	2	0.00
07/01/2010	R208 On 05-August-10			Bond Future	9.44	85.0215	9.4360	85.0215	0.00
07/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2860	3	2860	3	0.00
07/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2488	2	2488	2	0.00

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07/01/2010	R209 On 04-February-10			Bond Future	9.00	75.3554	9.0030	75.3554	1,799.00
07/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
07/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	7069	8	7069	8	0.00
07/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	12	0	12	0	0.00
07/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	13286	13	13286	13	0.00
07/01/2010	R209 On 06-May-10			Bond Future	9.04	73.5935	9.0390	73.5935	0.00
07/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	903	1	903	1	0.00
07/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5228	5	5228	5	0.00
07/01/2010	R209 On 05-August-10			Bond Future	9.07	75.0545	9.0650	75.0545	0.00
07/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	2284	3	2284	3	0.00
07/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	4747	4	4747	4	0.00
07/01/2010	TRT1 On 04-February-10			Index Future	295.69	296.7830	295.6930	296.7830	100.00
07/01/2010	TRT1 On 06-May-10			Index Future	301.09	302.2010	301.0910	302.2010	0.00
08/01/2010	AL13 On 04-February-10			Index Future	253.41	253.4770	253.4110	253.4770	44.00
08/01/2010	AL7T On 04-February-10			Index Future	329.86	333.2250	329.8600	333.2250	58.00
08/01/2010	ALBI On 04-February-10			Index Future	297.21	297.7750	297.2090	297.7750	1,079.00
08/01/2010	ALBI On 06-May-10			Index Future	302.63	303.2110	302.6340	303.2110	127.00
08/01/2010	ALBI On 05-August-10			Index Future	307.90	312.8930	307.8950	312.8930	0.00
08/01/2010	CRD1 On 04-February-10			Index Future	130.31	130.4240	130.3070	130.4240	2.00
08/01/2010	CRD1 On 06-May-10			Index Future	132.69	132.8040	132.6850	132.8040	0.00
08/01/2010	GOVI On 04-February-10			GOVI	298.82	299.3900	298.8240	299.3900	1,132.00
08/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	2596	0	2596	0	0.00
08/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	54356	5	54356	5	0.00
08/01/2010	GOVI On 06-May-10			GOVI	304.28	304.8560	304.2780	304.8560	0.00
08/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	24798	3	24798	3	0.00
08/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	80018	8	80018	8	0.00
08/01/2010	GOVI On 05-August-10			GOVI	309.94	310.5320	309.9440	310.5320	0.00
08/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	37770	4	37770	4	0.00
08/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	94330	9	94330	9	0.00
08/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2010	ILBI On 04-February-10			Index Future	359.38	362.5550	359.3760	362.5550	426.00
08/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
08/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
08/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
08/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
08/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
08/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
08/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	2,500.00
08/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.08	92.9160	7.0840	92.9160	0.00
08/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.06	92.9430	7.0570	92.9430	0.00
08/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.06	92.9440	7.0560	92.9440	0.00
08/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.07	92.9350	7.0650	92.9350	0.00
08/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.08	92.9220	7.0780	92.9220	0.00
08/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.22	92.7810	7.2190	92.7810	0.00
08/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.48	92.5230	7.4770	92.5230	0.00
08/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.82	92.1800	7.8200	92.1800	0.00
08/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.19	91.8060	8.1940	91.8060	5,000.00
08/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.61	91.3900	8.6100	91.3900	0.00
08/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1700	8.8300	91.1700	0.00
08/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
08/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
08/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
08/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
08/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
08/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
08/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
08/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
08/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
08/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
08/01/2010	OTH1 On 04-February-10			Index Future	288.26	288.8170	288.2550	288.8170	3.00
08/01/2010	OTH1 On 06-May-10			Index Future	293.52	294.0890	293.5160	294.0890	0.00
08/01/2010	R155 On 04-February-10			Bond Future	7.77	113.3472	7.7710	113.3472	31.00
08/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	48	0	48	0	0.00
08/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	459	0	459	0	0.00
08/01/2010	R157 On 04-February-10			Bond Future	8.60	126.9569	8.6000	126.9569	6,816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	5	0	5	0	0.00
08/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4309	4	4309	4	0.00
08/01/2010	R157 On 06-May-10			Bond Future	8.68	122.4109	8.6840	122.4109	0.00
08/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1065	1	1065	1	0.00
08/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1941	2	1941	2	0.00
08/01/2010	R157 On 05-August-10			Bond Future	8.74	124.7752	8.7420	124.7752	0.00
08/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1935	2	1935	2	0.00
08/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1899	2	1899	2	0.00
08/01/2010	R186 On 04-February-10			Bond Future	9.28	112.1005	9.2780	112.1005	18,509.00
08/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	3	0	3	0	0.00
08/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9984	10	9984	10	0.00
08/01/2010	R186 On 06-May-10			Bond Future	9.33	114.1626	9.3340	114.1626	0.00
08/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1722	2	1722	2	0.00
08/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4781	5	4781	5	0.00
08/01/2010	R186 On 05-August-10			Bond Future	9.38	111.1140	9.3770	111.1140	0.00
08/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3406	4	3406	4	0.00
08/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4540	4	4540	4	0.00
08/01/2010	R201 On 04-February-10			Bond Future	8.68	101.5424	8.6770	101.5424	486.00
08/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
08/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4734	5	4734	5	0.00
08/01/2010	R201 On 06-May-10			Bond Future	8.76	103.4141	8.7600	103.4141	0.00
08/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	698	1	698	1	0.00
08/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1674	2	1674	2	0.00
08/01/2010	R201 On 05-August-10			Bond Future	8.82	101.0367	8.8180	101.0367	0.00
08/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1815	2	1815	2	0.00
08/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1171	1	1171	1	0.00
08/01/2010	R203 On 04-February-10			Bond Future	9.27	98.0226	9.2680	98.0226	1,570.00
08/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	1	0	1	0	0.00
08/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5745	6	5745	6	0.00
08/01/2010	R203 On 06-May-10			Bond Future	9.35	95.6572	9.3510	95.6572	0.00
08/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	924	1	924	1	0.00
08/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2713	3	2713	3	0.00
08/01/2010	R203 On 05-August-10			Bond Future	9.42	97.5507	9.4160	97.5507	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
08/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1829	2	1829	2	0.00
08/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2647	3	2647	3	0.00
08/01/2010	R204 On 04-February-10			Bond Future	9.26	93.7160	9.2640	93.7160	4,207.00
08/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	1	0	1	0	0.00
08/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	15	0	15	0	200.00
08/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	315	0	315	0	100.00
08/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1826	2	1826	2	200.00
08/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4476	4	4476	4	0.00
08/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6290	6	6290	6	0.00
08/01/2010	R204 On 06-May-10			Bond Future	9.34	95.4438	9.3400	95.4438	0.00
08/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1028	1	1028	1	0.00
08/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2934	3	2934	3	0.00
08/01/2010	R204 On 05-August-10			Bond Future	9.40	93.2912	9.3990	93.2912	0.00
08/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2086	2	2086	2	0.00
08/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2896	3	2896	3	0.00
08/01/2010	R206 On 04-February-10			Bond Future	8.73	96.5398	8.7330	96.5398	2.00
08/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
08/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	4031	4	4031	4	0.00
08/01/2010	R206 On 06-May-10			Bond Future	8.84	98.3185	8.8390	98.3185	0.00
08/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	828	1	828	1	0.00
08/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	1096	1	1096	1	0.00
08/01/2010	R206 On 05-August-10			Bond Future	8.92	96.4905	8.9200	96.4905	0.00
08/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1372	1	1372	1	0.00
08/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1146	1	1146	1	0.00
08/01/2010	R207 On 04-February-10			Bond Future	9.36	87.1873	9.3630	87.1873	600.00
08/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	1	0	1	0	0.00
08/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6784	7	6784	7	0.00
08/01/2010	R207 On 06-May-10			Bond Future	9.44	88.7925	9.4380	88.7925	0.00
08/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1430	2	1430	2	0.00
08/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2507	2	2507	2	0.00
08/01/2010	R207 On 05-August-10			Bond Future	9.50	86.9065	9.4970	86.9065	0.00
08/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2610	3	2610	3	0.00
08/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2593	3	2593	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
08/01/2010	R208 On 04-February-10			Bond Future	9.36	84.8432	9.3620	84.8432	5,004.00
08/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	9	0	9	0	0.00
08/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5398	5	5398	5	0.00
08/01/2010	R208 On 06-May-10			Bond Future	9.43	83.0036	9.4270	83.0036	0.00
08/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1455	2	1455	2	0.00
08/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2507	2	2507	2	0.00
08/01/2010	R208 On 05-August-10			Bond Future	9.48	84.6477	9.4790	84.6477	0.00
08/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2721	3	2721	3	0.00
08/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2599	2	2599	2	0.00
08/01/2010	R209 On 04-February-10			Bond Future	9.04	74.7345	9.0430	74.7345	1,799.00
08/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
08/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6764	7	6764	7	0.00
08/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	14	0	14	0	0.00
08/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	13594	13	13594	13	0.00
08/01/2010	R209 On 06-May-10			Bond Future	9.08	72.9617	9.0800	72.9617	0.00
08/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	818	1	818	1	0.00
08/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5455	5	5455	5	0.00
08/01/2010	R209 On 05-August-10			Bond Future	9.11	74.4030	9.1070	74.4030	0.00
08/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	2149	2	2149	2	0.00
08/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	4931	5	4931	5	0.00
08/01/2010	TRT1 On 04-February-10			Index Future	295.14	295.6930	295.1360	295.6930	100.00
08/01/2010	TRT1 On 06-May-10			Index Future	300.52	301.0910	300.5230	301.0910	0.00
11/01/2010	AL13 On 04-February-10			Index Future	253.38	253.4110	253.3840	253.4110	44.00
11/01/2010	AL7T On 04-February-10			Index Future	329.24	329.8600	329.2430	329.8600	58.00
11/01/2010	ALBI On 04-February-10			Index Future	296.62	297.2090	296.6230	297.2090	1,079.00
11/01/2010	ALBI On 06-May-10			Index Future	302.04	302.6340	302.0360	302.6340	127.00
11/01/2010	ALBI On 05-August-10			Index Future	307.33	307.8950	307.3300	307.8950	0.00
11/01/2010	CRD1 On 04-February-10			Index Future	130.25	130.3070	130.2530	130.3070	2.00
11/01/2010	CRD1 On 06-May-10			Index Future	132.63	132.6850	132.6310	132.6850	0.00
11/01/2010	GOVI On 04-February-10			GOVI	298.22	298.8240	298.2200	298.8240	1,132.00
11/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1541	0	1541	0	0.00
11/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	59341	5	59341	5	0.00
11/01/2010	GOVI On 06-May-10			GOVI	303.66	304.2780	303.6630	304.2780	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
11/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	22310	2	22310	2	0.00
11/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	83680	8	83680	8	0.00
11/01/2010	GOVI On 05-August-10			GOVI	309.32	309.9440	309.3170	309.9440	0.00
11/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	35105	4	35105	4	0.00
11/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	97935	9	97935	9	0.00
11/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2010	ILBI On 04-February-10			Index Future	359.19	359.3760	359.1910	359.3760	426.00
11/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
11/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
11/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
11/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
11/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
11/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
11/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
11/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.13	92.8900	7.1250	92.8900	2,500.00
11/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.10	92.9160	7.0960	92.9160	0.00
11/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.06	92.9430	7.0600	92.9430	0.00
11/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.9440	7.0460	92.9440	0.00
11/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.06	92.9350	7.0550	92.9350	0.00
11/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9220	7.0730	92.9220	0.00
11/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.21	92.7810	7.2110	92.7810	0.00
11/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.47	92.5230	7.4720	92.5230	0.00
11/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.80	92.1800	7.8020	92.1800	0.00
11/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.18	91.8060	8.1810	91.8060	5,000.00
11/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3900	8.5960	91.3900	0.00
11/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.84	91.1700	8.8400	91.1700	0.00
11/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
11/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
11/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
11/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
11/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
11/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
11/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	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
11/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
11/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
11/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
11/01/2010	OTH1 On 04-February-10			Index Future	287.75	288.2550	287.7460	288.2550	3.00
11/01/2010	OTH1 On 06-May-10			Index Future	293.00	293.5160	292.9970	293.5160	0.00
11/01/2010	R155 On 04-February-10			Bond Future	7.81	113.3169	7.8110	113.3169	31.00
11/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	31	0	31	0	0.00
11/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	502	0	502	0	0.00
11/01/2010	R157 On 04-February-10			Bond Future	8.64	126.8628	8.6400	126.8628	6,816.00
11/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	1	0	1	0	0.00
11/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4503	4	4503	4	0.00
11/01/2010	R157 On 06-May-10			Bond Future	8.73	122.3113	8.7260	122.3113	0.00
11/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	885	1	885	1	0.00
11/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1959	2	1959	2	0.00
11/01/2010	R157 On 05-August-10			Bond Future	8.79	124.6756	8.7880	124.6756	0.00
11/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1782	2	1782	2	0.00
11/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1954	2	1954	2	0.00
11/01/2010	R186 On 04-February-10			Bond Future	9.32	111.7357	9.3180	111.7357	18,509.00
11/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	1	0	1	0	0.00
11/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	10345	10	10345	10	0.00
11/01/2010	R186 On 06-May-10			Bond Future	9.38	113.7939	9.3750	113.7939	0.00
11/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1463	2	1463	2	0.00
11/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4889	5	4889	5	0.00
11/01/2010	R186 On 05-August-10			Bond Future	9.42	110.7409	9.4200	110.7409	0.00
11/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3136	3	3136	3	0.00
11/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4650	5	4650	5	0.00
11/01/2010	R201 On 04-February-10			Bond Future	8.72	101.4681	8.7170	101.4681	486.00
11/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
11/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4890	5	4890	5	0.00
11/01/2010	R201 On 06-May-10			Bond Future	8.80	103.3357	8.8020	103.3357	0.00
11/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	612	1	612	1	0.00
11/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1744	2	1744	2	0.00
11/01/2010	R201 On 05-August-10			Bond Future	8.86	100.9585	8.8640	100.9585	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
11/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1712	2	1712	2	0.00
11/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1231	1	1231	1	0.00
11/01/2010	R203 On 04-February-10			Bond Future	9.31	97.8722	9.3080	97.8722	1,570.00
11/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
11/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5951	6	5951	6	0.00
11/01/2010	R203 On 06-May-10			Bond Future	9.39	95.5009	9.3930	95.5009	0.00
11/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	785	1	785	1	0.00
11/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2786	3	2786	3	0.00
11/01/2010	R203 On 05-August-10			Bond Future	9.46	97.3888	9.4590	97.3888	0.00
11/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1608	2	1608	2	0.00
11/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2636	3	2636	3	0.00
11/01/2010	R204 On 04-February-10			Bond Future	9.30	93.5516	9.3040	93.5516	4,207.00
11/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
11/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	5	0	5	0	200.00
11/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	201	0	201	0	100.00
11/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1938	2	1938	2	200.00
11/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4692	4	4692	4	0.00
11/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6515	6	6515	6	0.00
11/01/2010	R204 On 06-May-10			Bond Future	9.38	95.2720	9.3810	95.2720	0.00
11/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	880	1	880	1	0.00
11/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	3012	3	3012	3	0.00
11/01/2010	R204 On 05-August-10			Bond Future	9.44	93.1179	9.4430	93.1179	0.00
11/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1848	2	1848	2	0.00
11/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2896	3	2896	3	0.00
11/01/2010	R206 On 04-February-10			Bond Future	8.76	96.4792	8.7630	96.4792	2.00
11/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
11/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	4126	4	4126	4	0.00
11/01/2010	R206 On 06-May-10			Bond Future	8.87	98.2553	8.8710	98.2553	0.00
11/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	765	1	765	1	0.00
11/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	1129	1	1129	1	0.00
11/01/2010	R206 On 05-August-10			Bond Future	8.95	96.4255	8.9540	96.4255	0.00
11/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1230	1	1230	1	0.00
11/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1100	1	1100	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
11/01/2010	R207 On 04-February-10			Bond Future	9.41	87.0189	9.4130	87.0189	600.00
11/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
11/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	7072	7	7072	7	0.00
11/01/2010	R207 On 06-May-10			Bond Future	9.49	88.6160	9.4890	88.6160	0.00
11/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1208	1	1208	1	0.00
11/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2575	3	2575	3	0.00
11/01/2010	R207 On 05-August-10			Bond Future	9.55	86.7279	9.5510	86.7279	0.00
11/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2325	3	2325	3	0.00
11/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2609	3	2609	3	0.00
11/01/2010	R208 On 04-February-10			Bond Future	9.40	84.6029	9.4010	84.6029	5,004.00
11/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	2	0	2	0	0.00
11/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5625	5	5625	5	0.00
11/01/2010	R208 On 06-May-10			Bond Future	9.47	82.7615	9.4680	82.7615	0.00
11/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1297	1	1297	1	0.00
11/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2590	3	2590	3	0.00
11/01/2010	R208 On 05-August-10			Bond Future	9.52	84.3978	9.5220	84.3978	0.00
11/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2523	3	2523	3	0.00
11/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2650	3	2650	3	0.00
11/01/2010	R209 On 04-February-10			Bond Future	9.10	74.4274	9.1030	74.4274	1,799.00
11/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
11/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6304	7	6304	7	0.00
11/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	11	0	11	0	0.00
11/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14050	14	14050	14	0.00
11/01/2010	R209 On 06-May-10			Bond Future	9.14	72.6492	9.1420	72.6492	0.00
11/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	626	1	626	1	0.00
11/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5732	5	5732	5	0.00
11/01/2010	R209 On 05-August-10			Bond Future	9.17	74.0846	9.1700	74.0846	0.00
11/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1841	2	1841	2	0.00
11/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5096	5	5096	5	0.00
11/01/2010	TRT1 On 04-February-10			Index Future	294.55	295.1360	294.5470	295.1360	100.00
11/01/2010	TRT1 On 06-May-10			Index Future	299.92	300.5230	299.9220	300.5230	0.00
12/01/2010	AL13 On 04-February-10			Index Future	253.45	253.3840	253.4450	253.3840	44.00
12/01/2010	AL7T On 04-February-10			Index Future	329.47	329.2430	329.4710	329.2430	58.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	ALBI On 04-February-10			Index Future	296.88	296.6230	296.8790	296.6230	1,079.00
12/01/2010	ALBI On 06-May-10			Index Future	302.30	302.0360	302.2970	302.0360	127.00
12/01/2010	ALBI On 05-August-10			Index Future	307.56	307.3300	307.5600	307.3300	0.00
12/01/2010	CRD1 On 04-February-10			Index Future	130.34	130.2530	130.3390	130.2530	2.00
12/01/2010	CRD1 On 06-May-10			Index Future	132.72	132.6310	132.7170	132.6310	0.00
12/01/2010	GOVI On 04-February-10			GOVI	298.48	298.2200	298.4810	298.2200	1,132.00
12/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1629	0	1629	0	0.00
12/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	56819	6	56819	6	0.00
12/01/2010	GOVI On 06-May-10			GOVI	303.93	303.6630	303.9280	303.6630	0.00
12/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	22954	2	22954	2	0.00
12/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	81674	8	81674	8	0.00
12/01/2010	GOVI On 05-August-10			GOVI	309.59	309.3170	309.5870	309.3170	0.00
12/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	35923	4	35923	4	0.00
12/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	96053	10	96053	10	0.00
12/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2010	ILBI On 04-February-10			Index Future	359.15	359.1910	359.1480	359.1910	426.00
12/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
12/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
12/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
12/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
12/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
12/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
12/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
12/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.11	92.8750	7.1100	92.8750	2,500.00
12/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.9040	7.1050	92.9040	0.00
12/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.08	92.9400	7.0790	92.9400	0.00
12/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.07	92.9540	7.0710	92.9540	0.00
12/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.08	92.9450	7.0780	92.9450	0.00
12/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.9270	7.1030	92.9270	0.00
12/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.23	92.7890	7.2310	92.7890	0.00
12/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5280	7.4900	92.5280	0.00
12/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.82	92.1980	7.8200	92.1980	0.00
12/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.21	91.8190	8.2060	91.8190	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.62	91.4040	8.6180	91.4040	0.00
12/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.86	91.1600	8.8600	91.1600	0.00
12/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
12/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
12/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
12/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
12/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
12/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
12/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
12/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
12/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
12/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
12/01/2010	OTH1 On 04-February-10			Index Future	287.98	287.7460	287.9830	287.7460	3.00
12/01/2010	OTH1 On 06-May-10			Index Future	293.24	292.9970	293.2380	292.9970	0.00
12/01/2010	R155 On 04-February-10			Bond Future	7.80	113.2565	7.7960	113.2565	31.00
12/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	32	0	32	0	0.00
12/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	480	1	480	1	0.00
12/01/2010	R157 On 04-February-10			Bond Future	8.62	126.6650	8.6180	126.6650	6,816.00
12/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	1	0	1	0	0.00
12/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4394	5	4394	5	0.00
12/01/2010	R157 On 06-May-10			Bond Future	8.70	122.1126	8.7030	122.1126	0.00
12/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	922	1	922	1	0.00
12/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1888	2	1888	2	0.00
12/01/2010	R157 On 05-August-10			Bond Future	8.76	124.4676	8.7630	124.4676	0.00
12/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1833	2	1833	2	0.00
12/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1892	2	1892	2	0.00
12/01/2010	R186 On 04-February-10			Bond Future	9.30	111.3727	9.2970	111.3727	18,509.00
12/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	1	0	1	0	0.00
12/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	10155	10	10155	10	0.00
12/01/2010	R186 On 06-May-10			Bond Future	9.35	113.4270	9.3540	113.4270	0.00
12/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1514	1	1514	1	0.00
12/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4752	5	4752	5	0.00
12/01/2010	R186 On 05-August-10			Bond Future	9.40	110.3609	9.3980	110.3609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3215	3	3215	3	0.00
12/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4535	5	4535	5	0.00
12/01/2010	R201 On 04-February-10			Bond Future	8.70	101.3119	8.6950	101.3119	486.00
12/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
12/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4804	5	4804	5	0.00
12/01/2010	R201 On 06-May-10			Bond Future	8.78	103.1792	8.7800	103.1792	0.00
12/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	636	1	636	1	0.00
12/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1686	2	1686	2	0.00
12/01/2010	R201 On 05-August-10			Bond Future	8.84	100.7952	8.8390	100.7952	0.00
12/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1758	2	1758	2	0.00
12/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1189	1	1189	1	0.00
12/01/2010	R203 On 04-February-10			Bond Future	9.29	97.6653	9.2860	97.6653	1,570.00
12/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
12/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5837	6	5837	6	0.00
12/01/2010	R203 On 06-May-10			Bond Future	9.37	95.2897	9.3700	95.2897	0.00
12/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	816	1	816	1	0.00
12/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2701	3	2701	3	0.00
12/01/2010	R203 On 05-August-10			Bond Future	9.44	97.1785	9.4360	97.1785	0.00
12/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1652	2	1652	2	0.00
12/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2568	3	2568	3	0.00
12/01/2010	R204 On 04-February-10			Bond Future	9.29	93.3254	9.2930	93.3254	4,207.00
12/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
12/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	5	0	5	0	200.00
12/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	202	0	202	0	100.00
12/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1877	2	1877	2	200.00
12/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4630	5	4630	5	0.00
12/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6453	7	6453	7	0.00
12/01/2010	R204 On 06-May-10			Bond Future	9.37	95.0456	9.3700	95.0456	0.00
12/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	893	1	893	1	0.00
12/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2965	3	2965	3	0.00
12/01/2010	R204 On 05-August-10			Bond Future	9.43	92.8804	9.4310	92.8804	0.00
12/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1871	2	1871	2	0.00
12/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2854	3	2854	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
12/01/2010	R206 On 04-February-10			Bond Future	8.75	96.3836	8.7520	96.3836	2.00
12/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
12/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	4091	4	4091	4	0.00
12/01/2010	R206 On 06-May-10			Bond Future	8.86	98.1592	8.8590	98.1592	0.00
12/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	777	1	777	1	0.00
12/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	1105	1	1105	1	0.00
12/01/2010	R206 On 05-August-10			Bond Future	8.94	96.3295	8.9410	96.3295	0.00
12/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1247	1	1247	1	0.00
12/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1081	1	1081	1	0.00
12/01/2010	R207 On 04-February-10			Bond Future	9.40	86.7295	9.4020	86.7295	600.00
12/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
12/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	7009	7	7009	7	0.00
12/01/2010	R207 On 06-May-10			Bond Future	9.48	88.3267	9.4780	88.3267	0.00
12/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1225	1	1225	1	0.00
12/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2530	3	2530	3	0.00
12/01/2010	R207 On 05-August-10			Bond Future	9.54	86.4275	9.5390	86.4275	0.00
12/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2352	2	2352	2	0.00
12/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2569	3	2569	3	0.00
12/01/2010	R208 On 04-February-10			Bond Future	9.40	84.3696	9.4000	84.3696	5,004.00
12/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	2	0	2	0	0.00
12/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5619	6	5619	6	0.00
12/01/2010	R208 On 06-May-10			Bond Future	9.47	82.5203	9.4670	82.5203	0.00
12/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1292	1	1292	1	0.00
12/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2579	3	2579	3	0.00
12/01/2010	R208 On 05-August-10			Bond Future	9.52	84.1489	9.5210	84.1489	0.00
12/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2520	3	2520	3	0.00
12/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2641	3	2641	3	0.00
12/01/2010	R209 On 04-February-10			Bond Future	9.10	73.9706	9.1020	73.9706	1,799.00
12/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
12/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6310	6	6310	6	0.00
12/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	10	0	10	0	0.00
12/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14043	14	14043	14	0.00
12/01/2010	R209 On 06-May-10			Bond Future	9.14	72.1808	9.1410	72.1808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	621	1	621	1	0.00
12/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5719	6	5719	6	0.00
12/01/2010	R209 On 05-August-10			Bond Future	9.17	73.6113	9.1690	73.6113	0.00
12/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1836	2	1836	2	0.00
12/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5084	5	5084	5	0.00
12/01/2010	TRT1 On 04-February-10			Index Future	294.80	294.5470	294.8030	294.5470	100.00
12/01/2010	TRT1 On 06-May-10			Index Future	300.18	299.9220	300.1830	299.9220	0.00
13/01/2010	AL13 On 04-February-10			Index Future	253.30	253.4450	253.3040	253.4450	44.00
13/01/2010	AL7T On 04-February-10			Index Future	328.91	329.4710	328.9060	329.4710	58.00
13/01/2010	ALBI On 04-February-10			Index Future	296.51	296.8790	296.5090	296.8790	1,079.00
13/01/2010	ALBI On 06-May-10			Index Future	301.92	302.2970	301.9180	302.2970	127.00
13/01/2010	ALBI On 05-August-10			Index Future	307.04	307.5600	307.0370	307.5600	0.00
13/01/2010	CRD1 On 04-February-10			Index Future	130.26	130.3390	130.2560	130.3390	2.00
13/01/2010	CRD1 On 06-May-10			Index Future	132.63	132.7170	132.6320	132.7170	0.00
13/01/2010	GOVI On 04-February-10			GOVI	298.10	298.4810	298.1040	298.4810	1,132.00
13/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1203	0	1203	0	0.00
13/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	60163	6	60163	6	0.00
13/01/2010	GOVI On 06-May-10			GOVI	303.54	303.9280	303.5420	303.9280	0.00
13/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	21588	2	21588	2	0.00
13/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	84168	8	84168	8	0.00
13/01/2010	GOVI On 05-August-10			GOVI	309.19	309.5870	309.1940	309.5870	0.00
13/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	34401	4	34401	4	0.00
13/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	98461	10	98461	10	0.00
13/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2010	ILBI On 04-February-10			Index Future	359.16	359.1480	359.1600	359.1480	426.00
13/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
13/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
13/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
13/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
13/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
13/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
13/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
13/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8950	7.1080	92.8950	0.00
13/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.08	92.9210	7.0760	92.9210	0.00
13/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.02	92.9290	7.0210	92.9290	0.00
13/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.03	92.9220	7.0270	92.9220	0.00
13/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.05	92.8970	7.0530	92.8970	0.00
13/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.18	92.7690	7.1800	92.7690	0.00
13/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.47	92.5100	7.4650	92.5100	0.00
13/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1800	7.8060	92.1800	0.00
13/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.19	91.7940	8.1920	91.7940	5,000.00
13/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3820	8.6040	91.3820	0.00
13/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.71	91.1400	8.7060	91.1400	0.00
13/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
13/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
13/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
13/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
13/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
13/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
13/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
13/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
13/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
13/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
13/01/2010	OTH1 On 04-February-10			Index Future	287.65	287.9830	287.6460	287.9830	3.00
13/01/2010	OTH1 On 06-May-10			Index Future	292.89	293.2380	292.8930	293.2380	0.00
13/01/2010	R155 On 04-February-10			Bond Future	7.81	113.2792	7.8110	113.2792	31.00
13/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	27	0	27	0	0.00
13/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	498	0	498	0	0.00
13/01/2010	R157 On 04-February-10			Bond Future	8.63	126.7737	8.6250	126.7737	6,816.00
13/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	1	0	1	0	0.00
13/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4429	4	4429	4	0.00
13/01/2010	R157 On 06-May-10			Bond Future	8.71	122.2214	8.7110	122.2214	0.00
13/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	901	1	901	1	0.00
13/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1904	2	1904	2	0.00
13/01/2010	R157 On 05-August-10			Bond Future	8.77	124.5806	8.7720	124.5806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1809	2	1809	2	0.00
13/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1908	2	1908	2	0.00
13/01/2010	R186 On 04-February-10			Bond Future	9.32	111.5630	9.3150	111.5630	18,509.00
13/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
13/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	10317	10	10317	10	0.00
13/01/2010	R186 On 06-May-10			Bond Future	9.37	113.6147	9.3730	113.6147	0.00
13/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1447	2	1447	2	0.00
13/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4855	5	4855	5	0.00
13/01/2010	R186 On 05-August-10			Bond Future	9.42	110.5551	9.4170	110.5551	0.00
13/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3129	3	3129	3	0.00
13/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4616	5	4616	5	0.00
13/01/2010	R201 On 04-February-10			Bond Future	8.70	101.3978	8.7020	101.3978	486.00
13/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
13/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4831	5	4831	5	0.00
13/01/2010	R201 On 06-May-10			Bond Future	8.79	103.2611	8.7870	103.2611	0.00
13/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	622	1	622	1	0.00
13/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1698	2	1698	2	0.00
13/01/2010	R201 On 05-August-10			Bond Future	8.85	100.8839	8.8480	100.8839	0.00
13/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1736	2	1736	2	0.00
13/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1198	1	1198	1	0.00
13/01/2010	R203 On 04-February-10			Bond Future	9.29	97.7791	9.2930	97.7791	1,570.00
13/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
13/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5873	6	5873	6	0.00
13/01/2010	R203 On 06-May-10			Bond Future	9.38	95.4053	9.3780	95.4053	0.00
13/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	797	1	797	1	0.00
13/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2722	3	2722	3	0.00
13/01/2010	R203 On 05-August-10			Bond Future	9.44	97.2909	9.4440	97.2909	0.00
13/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1630	2	1630	2	0.00
13/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2585	3	2585	3	0.00
13/01/2010	R204 On 04-February-10			Bond Future	9.30	93.3875	9.3000	93.3875	4,207.00
13/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
13/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	183	0	183	0	100.00
13/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	4	0	4	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4669	5	4669	5	0.00
13/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1898	2	1898	2	200.00
13/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6492	6	6492	6	0.00
13/01/2010	R204 On 06-May-10			Bond Future	9.38	95.1063	9.3770	95.1063	0.00
13/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	874	1	874	1	0.00
13/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2984	3	2984	3	0.00
13/01/2010	R204 On 05-August-10			Bond Future	9.44	92.9451	9.4390	92.9451	0.00
13/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1846	2	1846	2	0.00
13/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2872	3	2872	3	0.00
13/01/2010	R206 On 04-February-10			Bond Future	8.75	96.4187	8.7480	96.4187	2.00
13/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
13/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	4078	4	4078	4	0.00
13/01/2010	R206 On 06-May-10			Bond Future	8.86	98.1952	8.8550	98.1952	0.00
13/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	778	1	778	1	0.00
13/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	1094	1	1094	1	0.00
13/01/2010	R206 On 05-August-10			Bond Future	8.94	96.3662	8.9380	96.3662	0.00
13/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1248	1	1248	1	0.00
13/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1073	1	1073	1	0.00
13/01/2010	R207 On 04-February-10			Bond Future	9.42	86.7931	9.4200	86.7931	600.00
13/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
13/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	7113	7	7113	7	0.00
13/01/2010	R207 On 06-May-10			Bond Future	9.50	88.3890	9.4960	88.3890	0.00
13/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1177	1	1177	1	0.00
13/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2583	3	2583	3	0.00
13/01/2010	R207 On 05-August-10			Bond Future	9.56	86.4941	9.5590	86.4941	0.00
13/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2291	2	2291	2	0.00
13/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2619	3	2619	3	0.00
13/01/2010	R208 On 04-February-10			Bond Future	9.42	84.3755	9.4180	84.3755	5,004.00
13/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	1	0	1	0	0.00
13/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5725	6	5725	6	0.00
13/01/2010	R208 On 06-May-10			Bond Future	9.49	82.5261	9.4860	82.5261	0.00
13/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1240	1	1240	1	0.00
13/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2639	3	2639	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
13/01/2010	R208 On 05-August-10			Bond Future	9.54	84.1546	9.5400	84.1546	0.00
13/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2458	3	2458	3	0.00
13/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2689	3	2689	3	0.00
13/01/2010	R209 On 04-February-10			Bond Future	9.12	73.9782	9.1210	73.9782	1,799.00
13/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
13/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6166	6	6166	6	0.00
13/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	9	0	9	0	0.00
13/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14186	14	14186	14	0.00
13/01/2010	R209 On 06-May-10			Bond Future	9.16	72.1883	9.1600	72.1883	0.00
13/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	585	1	585	1	0.00
13/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5826	6	5826	6	0.00
13/01/2010	R209 On 05-August-10			Bond Future	9.19	73.6188	9.1890	73.6188	0.00
13/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1776	2	1776	2	0.00
13/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5173	5	5173	5	0.00
13/01/2010	TRT1 On 04-February-10			Index Future	294.43	294.8030	294.4330	294.8030	100.00
13/01/2010	TRT1 On 06-May-10			Index Future	299.80	300.1830	299.8040	300.1830	0.00
14/01/2010	AL13 On 04-February-10			Index Future	253.23	253.3040	253.2280	253.3040	44.00
14/01/2010	AL7T On 04-February-10			Index Future	318.40	328.9060	318.4030	328.9060	58.00
14/01/2010	ALBI On 04-February-10			Index Future	295.82	296.5090	295.8230	296.5090	1,079.00
14/01/2010	ALBI On 06-May-10			Index Future	301.22	301.9180	301.2190	301.9180	127.00
14/01/2010	ALBI On 05-August-10			Index Future	306.45	307.0370	306.4480	307.0370	0.00
14/01/2010	CRD1 On 04-February-10			Index Future	130.14	130.2560	130.1350	130.2560	2.00
14/01/2010	CRD1 On 06-May-10			Index Future	132.51	132.6320	132.5090	132.6320	0.00
14/01/2010	GOVI On 04-February-10			GOVI	297.41	298.1040	297.4130	298.1040	1,132.00
14/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	708	0	708	0	0.00
14/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	66578	6	66578	6	0.00
14/01/2010	GOVI On 06-May-10			GOVI	302.84	303.5420	302.8380	303.5420	0.00
14/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	19369	2	19369	2	0.00
14/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	88989	8	88989	8	0.00
14/01/2010	GOVI On 05-August-10			GOVI	308.48	309.1940	308.4770	309.1940	0.00
14/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	31840	3	31840	3	0.00
14/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	103070	10	103070	10	0.00
14/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2010	ILBI On 04-February-10			Index Future	358.91	359.1600	358.9060	359.1600	426.00
14/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
14/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
14/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
14/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
14/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
14/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
14/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
14/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.12	92.8900	7.1200	92.8900	2,500.00
14/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8920	7.1180	92.8920	0.00
14/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9240	7.0870	92.9240	0.00
14/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.04	92.9790	7.0410	92.9790	0.00
14/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.9730	7.0460	92.9730	0.00
14/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9470	7.0730	92.9470	0.00
14/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.20	92.8200	7.1980	92.8200	0.00
14/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.48	92.5350	7.4810	92.5350	0.00
14/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.82	92.1940	7.8220	92.1940	0.00
14/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.21	91.8080	8.2080	91.8080	5,000.00
14/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.62	91.3960	8.6200	91.3960	0.00
14/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.73	91.2940	8.7250	91.2940	0.00
14/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
14/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
14/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
14/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
14/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
14/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
14/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
14/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
14/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
14/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
14/01/2010	OTH1 On 04-February-10			Index Future	286.98	287.6460	286.9830	287.6460	3.00
14/01/2010	OTH1 On 06-May-10			Index Future	292.22	292.8930	292.2170	292.8930	0.00
14/01/2010	R155 On 04-February-10			Bond Future	7.84	113.2565	7.8360	113.2565	31.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	20	0	20	0	0.00
14/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	529	0	529	0	0.00
14/01/2010	R157 On 04-February-10			Bond Future	8.65	126.7391	8.6540	126.7391	6,816.00
14/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
14/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4571	4	4571	4	0.00
14/01/2010	R157 On 06-May-10			Bond Future	8.74	122.1835	8.7420	122.1835	0.00
14/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	840	1	840	1	0.00
14/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1990	2	1990	2	0.00
14/01/2010	R157 On 05-August-10			Bond Future	8.81	124.5399	8.8050	124.5399	0.00
14/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1731	2	1731	2	0.00
14/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1980	2	1980	2	0.00
14/01/2010	R186 On 04-February-10			Bond Future	9.37	111.3999	9.3650	111.3999	18,509.00
14/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
14/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	10768	10	10768	10	0.00
14/01/2010	R186 On 06-May-10			Bond Future	9.42	113.4449	9.4240	113.4449	0.00
14/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1293	1	1293	1	0.00
14/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	5155	5	5155	5	0.00
14/01/2010	R186 On 05-August-10			Bond Future	9.47	110.3874	9.4700	110.3874	0.00
14/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	2912	3	2912	3	0.00
14/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4865	5	4865	5	0.00
14/01/2010	R201 On 04-February-10			Bond Future	8.73	101.3705	8.7320	101.3705	486.00
14/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
14/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4948	5	4948	5	0.00
14/01/2010	R201 On 06-May-10			Bond Future	8.82	103.2351	8.8190	103.2351	0.00
14/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	577	1	577	1	0.00
14/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1772	2	1772	2	0.00
14/01/2010	R201 On 05-August-10			Bond Future	8.88	100.8520	8.8820	100.8520	0.00
14/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1665	2	1665	2	0.00
14/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1248	1	1248	1	0.00
14/01/2010	R203 On 04-February-10			Bond Future	9.32	97.7428	9.3230	97.7428	1,570.00
14/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
14/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	6028	6	6028	6	0.00
14/01/2010	R203 On 06-May-10			Bond Future	9.41	95.3650	9.4080	95.3650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	743	1	743	1	0.00
14/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2819	3	2819	3	0.00
14/01/2010	R203 On 05-August-10			Bond Future	9.48	97.2518	9.4760	97.2518	0.00
14/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1557	2	1557	2	0.00
14/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2668	3	2668	3	0.00
14/01/2010	R204 On 04-February-10			Bond Future	9.33	93.3480	9.3290	93.3480	4,207.00
14/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
14/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	145	0	145	0	100.00
14/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	2	0	2	0	200.00
14/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4830	5	4830	5	0.00
14/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	2023	2	2023	2	200.00
14/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6656	6	6656	6	0.00
14/01/2010	R204 On 06-May-10			Bond Future	9.41	95.0676	9.4080	95.0676	0.00
14/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	814	1	814	1	0.00
14/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	3095	3	3095	3	0.00
14/01/2010	R204 On 05-August-10			Bond Future	9.47	92.9020	9.4710	92.9020	0.00
14/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1765	2	1765	2	0.00
14/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2964	3	2964	3	0.00
14/01/2010	R206 On 04-February-10			Bond Future	8.78	96.4314	8.7770	96.4314	2.00
14/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
14/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	4171	4	4171	4	0.00
14/01/2010	R206 On 06-May-10			Bond Future	8.89	98.2072	8.8870	98.2072	0.00
14/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	732	1	732	1	0.00
14/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	1144	1	1144	1	0.00
14/01/2010	R206 On 05-August-10			Bond Future	8.97	96.3746	8.9720	96.3746	0.00
14/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1195	1	1195	1	0.00
14/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1116	1	1116	1	0.00
14/01/2010	R207 On 04-February-10			Bond Future	9.45	86.6891	9.4490	86.6891	600.00
14/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
14/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	7280	7	7280	7	0.00
14/01/2010	R207 On 06-May-10			Bond Future	9.53	88.2870	9.5270	88.2870	0.00
14/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1103	1	1103	1	0.00
14/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2685	3	2685	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2010	R207 On 05-August-10			Bond Future	9.59	86.3831	9.5910	86.3831	0.00
14/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2199	2	2199	2	0.00
14/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2704	3	2704	3	0.00
14/01/2010	R208 On 04-February-10			Bond Future	9.45	84.2681	9.4480	84.2681	5,004.00
14/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	1	0	1	0	0.00
14/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5904	6	5904	6	0.00
14/01/2010	R208 On 06-May-10			Bond Future	9.52	82.4147	9.5170	82.4147	0.00
14/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1162	1	1162	1	0.00
14/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2742	3	2742	3	0.00
14/01/2010	R208 On 05-August-10			Bond Future	9.57	84.0449	9.5720	84.0449	0.00
14/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2361	2	2361	2	0.00
14/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2776	3	2776	3	0.00
14/01/2010	R209 On 04-February-10			Bond Future	9.19	73.8345	9.1910	73.8345	1,799.00
14/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
14/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	5645	6	5645	6	0.00
14/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	14	0	14	0	0.00
14/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14712	14	14712	14	0.00
14/01/2010	R209 On 06-May-10			Bond Future	9.23	72.0457	9.2320	72.0457	0.00
14/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	482	1	482	1	0.00
14/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	6259	6	6259	6	0.00
14/01/2010	R209 On 05-August-10			Bond Future	9.26	73.4696	9.2630	73.4696	0.00
14/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1581	2	1581	2	0.00
14/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5525	5	5525	5	0.00
14/01/2010	TRT1 On 04-February-10			Index Future	293.76	294.4330	293.7550	294.4330	100.00
14/01/2010	TRT1 On 06-May-10			Index Future	299.11	299.8040	299.1130	299.8040	0.00
15/01/2010	AL13 On 04-February-10			Index Future	253.46	253.2280	253.4610	253.2280	44.00
15/01/2010	AL7T On 04-February-10			Index Future	319.58	318.4030	319.5780	318.4030	58.00
15/01/2010	ALBI On 04-February-10			Index Future	296.93	295.8230	296.9270	295.8230	1,079.00
15/01/2010	ALBI On 06-May-10			Index Future	302.34	301.2190	302.3430	301.2190	127.00
15/01/2010	ALBI On 05-August-10			Index Future	307.60	306.4480	307.6030	306.4480	0.00
15/01/2010	CRD1 On 04-February-10			Index Future	130.41	130.1350	130.4070	130.1350	2.00
15/01/2010	CRD1 On 06-May-10			Index Future	132.79	132.5090	132.7860	132.5090	0.00
15/01/2010	GOVI On 04-February-10			GOVI	298.53	297.4130	298.5310	297.4130	1,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1260	0	1260	0	0.00
15/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	55950	7	55950	7	0.00
15/01/2010	GOVI On 06-May-10			GOVI	303.98	302.8380	303.9760	302.8380	0.00
15/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	22562	2	22562	2	0.00
15/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	80802	9	80802	9	0.00
15/01/2010	GOVI On 05-August-10			GOVI	309.64	308.4770	309.6350	308.4770	0.00
15/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	35677	3	35677	3	0.00
15/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	95327	10	95327	10	0.00
15/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2010	ILBI On 04-February-10			Index Future	358.53	358.9060	358.5300	358.9060	426.00
15/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
15/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
15/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
15/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
15/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
15/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
15/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
15/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.14	92.8800	7.1400	92.8800	5,000.00
15/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8820	7.1090	92.8820	0.00
15/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.08	92.9130	7.0840	92.9130	0.00
15/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.9590	7.0460	92.9590	0.00
15/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.9540	7.0470	92.9540	0.00
15/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9270	7.0660	92.9270	0.00
15/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.19	92.8020	7.1930	92.8020	0.00
15/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.44	92.5190	7.4390	92.5190	0.00
15/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.75	92.1780	7.7530	92.1780	0.00
15/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.13	91.7920	8.1270	91.7920	5,000.00
15/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.53	91.3800	8.5300	91.3800	0.00
15/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.67	91.2750	8.6680	91.2750	5,000.00
15/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
15/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
15/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
15/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
15/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
15/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
15/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
15/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
15/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
15/01/2010	OTH1 On 04-February-10			Index Future	288.02	286.9830	288.0230	286.9830	3.00
15/01/2010	OTH1 On 06-May-10			Index Future	293.28	292.2170	293.2760	292.2170	0.00
15/01/2010	R155 On 04-February-10			Bond Future	7.77	113.2188	7.7710	113.2188	31.00
15/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	31	0	31	0	0.00
15/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	442	1	442	1	0.00
15/01/2010	R157 On 04-February-10			Bond Future	8.59	126.5958	8.5920	126.5958	6,816.00
15/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	1	0	1	0	0.00
15/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4266	5	4266	5	0.00
15/01/2010	R157 On 06-May-10			Bond Future	8.68	122.0370	8.6760	122.0370	0.00
15/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	956	1	956	1	0.00
15/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1794	2	1794	2	0.00
15/01/2010	R157 On 05-August-10			Bond Future	8.74	124.3909	8.7350	124.3909	0.00
15/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1884	2	1884	2	0.00
15/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1816	2	1816	2	0.00
15/01/2010	R186 On 04-February-10			Bond Future	9.29	110.9485	9.2940	110.9485	18,509.00
15/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
15/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	10127	11	10127	11	0.00
15/01/2010	R186 On 06-May-10			Bond Future	9.35	112.9910	9.3500	112.9910	0.00
15/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1492	1	1492	1	0.00
15/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4694	5	4694	5	0.00
15/01/2010	R186 On 05-August-10			Bond Future	9.40	109.9216	9.3950	109.9216	0.00
15/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3200	3	3200	3	0.00
15/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4493	5	4493	5	0.00
15/01/2010	R201 On 04-February-10			Bond Future	8.67	101.2535	8.6700	101.2535	486.00
15/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
15/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4706	5	4706	5	0.00
15/01/2010	R201 On 06-May-10			Bond Future	8.75	103.1160	8.7530	103.1160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	659	1	659	1	0.00
15/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1608	2	1608	2	0.00
15/01/2010	R201 On 05-August-10			Bond Future	8.81	100.7314	8.8110	100.7314	0.00
15/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1805	2	1805	2	0.00
15/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1136	1	1136	1	0.00
15/01/2010	R203 On 04-February-10			Bond Future	9.26	97.5879	9.2610	97.5879	1,570.00
15/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
15/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5707	6	5707	6	0.00
15/01/2010	R203 On 06-May-10			Bond Future	9.34	95.2143	9.3440	95.2143	0.00
15/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	840	1	840	1	0.00
15/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2594	3	2594	3	0.00
15/01/2010	R203 On 05-August-10			Bond Future	9.41	97.0955	9.4090	97.0955	0.00
15/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1696	2	1696	2	0.00
15/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2479	3	2479	3	0.00
15/01/2010	R204 On 04-February-10			Bond Future	9.27	93.1844	9.2680	93.1844	4,207.00
15/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
15/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	3	0	3	0	200.00
15/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	194	0	194	0	100.00
15/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1728	2	1728	2	200.00
15/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4487	5	4487	5	0.00
15/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6311	7	6311	7	0.00
15/01/2010	R204 On 06-May-10			Bond Future	9.34	94.8968	9.3440	94.8968	0.00
15/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	920	1	920	1	0.00
15/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2848	3	2848	3	0.00
15/01/2010	R204 On 05-August-10			Bond Future	9.41	92.7297	9.4050	92.7297	0.00
15/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1917	2	1917	2	0.00
15/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2760	3	2760	3	0.00
15/01/2010	R206 On 04-February-10			Bond Future	8.72	96.3391	8.7150	96.3391	2.00
15/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
15/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3973	4	3973	4	0.00
15/01/2010	R206 On 06-May-10			Bond Future	8.82	98.1111	8.8200	98.1111	0.00
15/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	819	1	819	1	0.00
15/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	1030	1	1030	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
15/01/2010	R206 On 05-August-10			Bond Future	8.90	96.2787	8.8990	96.2787	0.00
15/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1302	1	1302	1	0.00
15/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	1017	1	1017	1	0.00
15/01/2010	R207 On 04-February-10			Bond Future	9.40	86.5219	9.3980	86.5219	600.00
15/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
15/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6986	7	6986	7	0.00
15/01/2010	R207 On 06-May-10			Bond Future	9.47	88.1119	9.4740	88.1119	0.00
15/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1211	1	1211	1	0.00
15/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2493	3	2493	3	0.00
15/01/2010	R207 On 05-August-10			Bond Future	9.54	86.2059	9.5350	86.2059	0.00
15/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2345	2	2345	2	0.00
15/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2540	3	2540	3	0.00
15/01/2010	R208 On 04-February-10			Bond Future	9.39	84.0895	9.3860	84.0895	5,004.00
15/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	1	0	1	0	0.00
15/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5534	6	5534	6	0.00
15/01/2010	R208 On 06-May-10			Bond Future	9.45	82.2333	9.4530	82.2333	0.00
15/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1301	1	1301	1	0.00
15/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2506	3	2506	3	0.00
15/01/2010	R208 On 05-August-10			Bond Future	9.51	83.8607	9.5060	83.8607	0.00
15/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2545	2	2545	2	0.00
15/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2580	3	2580	3	0.00
15/01/2010	R209 On 04-February-10			Bond Future	9.13	73.3093	9.1300	73.3093	1,798.00
15/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
15/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6096	6	6096	6	0.00
15/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	7	0	7	0	0.00
15/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14254	15	14254	15	0.00
15/01/2010	R209 On 06-May-10			Bond Future	9.17	71.5097	9.1700	71.5097	0.00
15/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	557	0	557	0	0.00
15/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5872	6	5872	6	0.00
15/01/2010	R209 On 05-August-10			Bond Future	9.20	72.9220	9.1990	72.9220	0.00
15/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1735	2	1735	2	0.00
15/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5206	6	5206	6	0.00
15/01/2010	TRT1 On 04-February-10			Index Future	294.85	293.7550	294.8530	293.7550	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2010	TRT1 On 06-May-10			Index Future	300.23	299.1130	300.2310	299.1130	0.00
18/01/2010	AL13 On 04-February-10			Index Future	253.68	253.4610	253.6820	253.4610	44.00
18/01/2010	AL7T On 04-February-10			Index Future	320.49	319.5780	320.4860	319.5780	58.00
18/01/2010	ALBI On 04-February-10			Index Future	297.92	296.9270	297.9190	296.9270	1,071.00
18/01/2010	ALBI On 06-May-10			Index Future	303.35	302.3430	303.3520	302.3430	139.00
18/01/2010	ALBI On 05-August-10			Index Future	308.45	307.6030	308.4460	307.6030	0.00
18/01/2010	CRD1 On 04-February-10			Index Future	130.64	130.4070	130.6380	130.4070	2.00
18/01/2010	CRD1 On 06-May-10			Index Future	133.02	132.7860	133.0200	132.7860	0.00
18/01/2010	GOVI On 04-February-10			GOVI	299.52	298.5310	299.5220	298.5310	1,132.00
18/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1660	0	1660	0	0.00
18/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	46440	6	46440	6	0.00
18/01/2010	GOVI On 06-May-10			GOVI	304.98	303.9760	304.9840	303.9760	0.00
18/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	25305	2	25305	2	0.00
18/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	73465	8	73465	8	0.00
18/01/2010	GOVI On 05-August-10			GOVI	310.66	309.6350	310.6620	309.6350	0.00
18/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	39043	4	39043	4	0.00
18/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	88423	10	88423	10	0.00
18/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2010	ILBI On 04-February-10			Index Future	358.32	358.5300	358.3170	358.5300	426.00
18/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
18/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
18/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
18/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
18/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
18/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
18/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
18/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.8600	7.2000	92.8600	17,500.00
18/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8910	7.1250	92.8910	0.00
18/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9160	7.0910	92.9160	0.00
18/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.9540	7.0460	92.9540	0.00
18/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.9530	7.0510	92.9530	0.00
18/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9340	7.0660	92.9340	0.00
18/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.17	92.8070	7.1680	92.8070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.40	92.5610	7.4020	92.5610	0.00
18/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.71	92.2470	7.7130	92.2470	0.00
18/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.08	91.8730	8.0800	91.8730	5,000.00
18/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.49	91.4700	8.4870	91.4700	0.00
18/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.64	91.3320	8.6420	91.3320	5,000.00
18/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
18/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
18/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
18/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
18/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
18/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
18/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
18/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
18/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
18/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
18/01/2010	OTH1 On 04-February-10			Index Future	288.85	288.0230	288.8530	288.0230	3.00
18/01/2010	OTH1 On 06-May-10			Index Future	294.12	293.2760	294.1200	293.2760	0.00
18/01/2010	R155 On 04-February-10			Bond Future	7.74	113.3169	7.7410	113.3169	31.00
18/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	30	0	30	0	0.00
18/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	395	0	395	0	0.00
18/01/2010	R157 On 04-February-10			Bond Future	8.56	126.9024	8.5610	126.9024	7,251.00
18/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
18/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4111	4	4111	4	0.00
18/01/2010	R157 On 06-May-10			Bond Future	8.64	122.3492	8.6430	122.3492	0.00
18/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1003	1	1003	1	0.00
18/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1684	2	1684	2	0.00
18/01/2010	R157 On 05-August-10			Bond Future	8.70	124.7073	8.7000	124.7073	0.00
18/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1953	2	1953	2	0.00
18/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1727	2	1727	2	0.00
18/01/2010	R186 On 04-February-10			Bond Future	9.25	111.5903	9.2530	111.5903	19,109.00
18/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
18/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9753	10	9753	10	0.00
18/01/2010	R186 On 06-May-10			Bond Future	9.31	113.6505	9.3080	113.6505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1587	1	1587	1	0.00
18/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4412	5	4412	5	0.00
18/01/2010	R186 On 05-August-10			Bond Future	9.35	110.5816	9.3510	110.5816	0.00
18/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3355	3	3355	3	0.00
18/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1631	0	1631	0	1,300.00
18/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	5838	0	5838	0	0.00
18/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2376	0	2376	0	1,300.00
18/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	7174	0	7174	0	0.00
18/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4258	4	4258	4	0.00
18/01/2010	R201 On 04-February-10			Bond Future	8.64	101.4955	8.6390	101.4955	486.00
18/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
18/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4585	5	4585	5	0.00
18/01/2010	R201 On 06-May-10			Bond Future	8.72	103.3618	8.7200	103.3618	0.00
18/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	691	1	691	1	0.00
18/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1517	2	1517	2	0.00
18/01/2010	R201 On 05-August-10			Bond Future	8.78	100.9834	8.7760	100.9834	0.00
18/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1867	2	1867	2	0.00
18/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1074	1	1074	1	0.00
18/01/2010	R203 On 04-February-10			Bond Future	9.22	97.9085	9.2190	97.9085	1,570.00
18/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
18/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5490	6	5490	6	0.00
18/01/2010	R203 On 06-May-10			Bond Future	9.30	95.5362	9.3000	95.5362	0.00
18/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	897	1	897	1	0.00
18/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2429	3	2429	3	0.00
18/01/2010	R203 On 05-August-10			Bond Future	9.36	97.4231	9.3630	97.4231	0.00
18/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1784	2	1784	2	0.00
18/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2342	2	2342	2	0.00
18/01/2010	R204 On 04-February-10			Bond Future	9.24	93.5290	9.2370	93.5290	4,207.00
18/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
18/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	2	0	2	0	200.00
18/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	190	0	190	0	100.00
18/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1548	2	1548	2	200.00
18/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4310	4	4310	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6136	6	6136	6	0.00
18/01/2010	R204 On 06-May-10			Bond Future	9.31	95.2499	9.3120	95.2499	0.00
18/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	959	1	959	1	0.00
18/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2710	3	2710	3	0.00
18/01/2010	R204 On 05-August-10			Bond Future	9.37	93.0855	9.3710	93.0855	0.00
18/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1985	2	1985	2	0.00
18/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2644	3	2644	3	0.00
18/01/2010	R206 On 04-February-10			Bond Future	8.67	96.5366	8.6730	96.5366	2.00
18/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
18/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3839	4	3839	4	0.00
18/01/2010	R206 On 06-May-10			Bond Future	8.78	98.3125	8.7750	98.3125	0.00
18/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	871	1	871	1	0.00
18/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	946	1	946	1	0.00
18/01/2010	R206 On 05-August-10			Bond Future	8.85	96.4848	8.8510	96.4848	0.00
18/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1369	1	1369	1	0.00
18/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	948	1	948	1	0.00
18/01/2010	R207 On 04-February-10			Bond Future	9.36	86.8162	9.3570	86.8162	600.00
18/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
18/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6748	7	6748	7	0.00
18/01/2010	R207 On 06-May-10			Bond Future	9.43	88.4116	9.4310	88.4116	0.00
18/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1287	1	1287	1	0.00
18/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2325	2	2325	2	0.00
18/01/2010	R207 On 05-August-10			Bond Future	9.49	86.5164	9.4910	86.5164	0.00
18/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2452	2	2452	2	0.00
18/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2402	3	2402	3	0.00
18/01/2010	R208 On 04-February-10			Bond Future	9.36	84.4592	9.3550	84.4592	5,004.00
18/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	1	0	1	0	0.00
18/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5348	6	5348	6	0.00
18/01/2010	R208 On 06-May-10			Bond Future	9.42	82.6084	9.4210	82.6084	0.00
18/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1355	1	1355	1	0.00
18/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2372	3	2372	3	0.00
18/01/2010	R208 On 05-August-10			Bond Future	9.47	84.2414	9.4730	84.2414	0.00
18/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2625	3	2625	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2468	3	2468	3	0.00
18/01/2010	R209 On 04-February-10			Bond Future	9.09	73.7667	9.0890	73.7667	1,798.00
18/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
18/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6401	6	6401	6	0.00
18/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	2	0	2	0	0.00
18/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	13944	14	13944	14	0.00
18/01/2010	R209 On 06-May-10			Bond Future	9.13	71.9709	9.1280	71.9709	0.00
18/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	598	1	598	1	0.00
18/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5598	6	5598	6	0.00
18/01/2010	R209 On 05-August-10			Bond Future	9.16	73.3952	9.1560	73.3952	0.00
18/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1828	2	1828	2	0.00
18/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	4978	5	4978	5	0.00
18/01/2010	TRT1 On 04-February-10			Index Future	295.82	294.8530	295.8240	294.8530	100.00
18/01/2010	TRT1 On 06-May-10			Index Future	301.22	300.2310	301.2190	300.2310	0.00
19/01/2010	AL13 On 04-February-10			Index Future	253.64	253.6820	253.6410	253.6820	44.00
19/01/2010	AL7T On 04-February-10			Index Future	320.44	320.4860	320.4420	320.4860	58.00
19/01/2010	ALBI On 04-February-10			Index Future	297.53	297.9190	297.5300	297.9190	1,071.00
19/01/2010	ALBI On 06-May-10			Index Future	302.96	303.3520	302.9560	303.3520	139.00
19/01/2010	ALBI On 05-August-10			Index Future	308.26	308.4460	308.2590	308.4460	0.00
19/01/2010	CRD1 On 04-February-10			Index Future	130.62	130.6380	130.6150	130.6380	2.00
19/01/2010	CRD1 On 06-May-10			Index Future	133.00	133.0200	132.9960	133.0200	0.00
19/01/2010	GOVI On 04-February-10			GOVI	299.13	299.5220	299.1250	299.5220	1,132.00
19/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1144	0	1144	0	0.00
19/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	49894	5	49894	5	0.00
19/01/2010	GOVI On 06-May-10			GOVI	304.58	304.9840	304.5790	304.9840	0.00
19/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	23754	3	23754	3	0.00
19/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	75964	7	75964	7	0.00
19/01/2010	GOVI On 05-August-10			GOVI	310.25	310.6620	310.2500	310.6620	0.00
19/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	37349	4	37349	4	0.00
19/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	90849	9	90849	9	0.00
19/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2010	ILBI On 04-February-10			Index Future	358.30	358.3170	358.3010	358.3170	426.00
19/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
19/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
19/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
19/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
19/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
19/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
19/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.8000	7.2100	92.8000	17,500.00
19/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.15	92.8750	7.1500	92.8750	0.00
19/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.9090	7.1070	92.9090	0.00
19/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.04	92.9540	7.0410	92.9540	0.00
19/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.9490	7.0510	92.9490	0.00
19/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9340	7.0650	92.9340	0.00
19/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.17	92.8320	7.1680	92.8320	0.00
19/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.40	92.5980	7.4010	92.5980	0.00
19/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.72	92.2870	7.7210	92.2870	0.00
19/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.09	91.9200	8.0930	91.9200	5,000.00
19/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.50	91.5130	8.4950	91.5130	0.00
19/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.64	91.3580	8.6420	91.3580	5,000.00
19/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
19/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
19/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
19/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
19/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
19/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
19/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
19/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
19/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
19/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
19/01/2010	OTH1 On 04-February-10			Index Future	288.66	288.8530	288.6600	288.8530	3.00
19/01/2010	OTH1 On 06-May-10			Index Future	293.92	294.1200	293.9240	294.1200	0.00
19/01/2010	R155 On 04-February-10			Bond Future	7.76	113.3623	7.7560	113.3623	31.00
19/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	25	0	25	0	0.00
19/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	413	0	413	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
19/01/2010	R157 On 04-February-10			Bond Future	8.57	127.0561	8.5700	127.0561	7,251.00
19/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
19/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4156	4	4156	4	0.00
19/01/2010	R157 On 06-May-10			Bond Future	8.65	122.5057	8.6530	122.5057	0.00
19/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	977	1	977	1	0.00
19/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1706	2	1706	2	0.00
19/01/2010	R157 On 05-August-10			Bond Future	8.71	124.8659	8.7100	124.8659	0.00
19/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1924	2	1924	2	0.00
19/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1743	2	1743	2	0.00
19/01/2010	R186 On 04-February-10			Bond Future	9.27	111.9635	9.2720	111.9635	19,109.00
19/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
19/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9926	10	9926	10	0.00
19/01/2010	R186 On 06-May-10			Bond Future	9.33	114.0275	9.3280	114.0275	0.00
19/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1513	2	1513	2	0.00
19/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4518	4	4518	4	0.00
19/01/2010	R186 On 05-August-10			Bond Future	9.37	110.9716	9.3720	110.9716	0.00
19/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3257	3	3257	3	0.00
19/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1569	2	1569	2	1,300.00
19/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	5707	6	5707	6	0.00
19/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2432	2	2432	2	1,300.00
19/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	7298	7	7298	7	0.00
19/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4347	4	4347	4	0.00
19/01/2010	R201 On 04-February-10			Bond Future	8.65	101.6168	8.6480	101.6168	486.00
19/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
19/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4620	5	4620	5	0.00
19/01/2010	R201 On 06-May-10			Bond Future	8.73	103.4850	8.7290	103.4850	0.00
19/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	674	1	674	1	0.00
19/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1534	2	1534	2	0.00
19/01/2010	R201 On 05-August-10			Bond Future	8.79	101.1079	8.7860	101.1079	0.00
19/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1843	2	1843	2	0.00
19/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1085	1	1085	1	0.00
19/01/2010	R203 On 04-February-10			Bond Future	9.22	98.1265	9.2180	98.1265	1,570.00
19/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5484	5	5484	5	0.00
19/01/2010	R203 On 06-May-10			Bond Future	9.30	95.7583	9.2990	95.7583	0.00
19/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	892	1	892	1	0.00
19/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2419	2	2419	2	0.00
19/01/2010	R203 On 05-August-10			Bond Future	9.36	97.6490	9.3620	97.6490	0.00
19/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1781	2	1781	2	0.00
19/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2334	2	2334	2	0.00
19/01/2010	R204 On 04-February-10			Bond Future	9.24	93.7047	9.2360	93.7047	4,207.00
19/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
19/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	178	0	178	0	100.00
19/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	2	0	2	0	200.00
19/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4305	4	4305	4	0.00
19/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1530	2	1530	2	200.00
19/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6130	6	6130	6	0.00
19/01/2010	R204 On 06-May-10			Bond Future	9.31	95.4271	9.3110	95.4271	0.00
19/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	954	1	954	1	0.00
19/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2699	3	2699	3	0.00
19/01/2010	R204 On 05-August-10			Bond Future	9.37	93.2695	9.3700	93.2695	0.00
19/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1982	2	1982	2	0.00
19/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2635	3	2635	3	0.00
19/01/2010	R206 On 04-February-10			Bond Future	8.68	96.6707	8.6820	96.6707	2.00
19/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
19/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3868	4	3868	4	0.00
19/01/2010	R206 On 06-May-10			Bond Future	8.79	98.4480	8.7850	98.4480	0.00
19/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	852	1	852	1	0.00
19/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	958	1	958	1	0.00
19/01/2010	R206 On 05-August-10			Bond Future	8.86	96.6206	8.8610	96.6206	0.00
19/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1350	1	1350	1	0.00
19/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	958	1	958	1	0.00
19/01/2010	R207 On 04-February-10			Bond Future	9.37	87.0537	9.3660	87.0537	600.00
19/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
19/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6800	7	6800	7	0.00
19/01/2010	R207 On 06-May-10			Bond Future	9.44	88.6558	9.4400	88.6558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1258	1	1258	1	0.00
19/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2347	2	2347	2	0.00
19/01/2010	R207 On 05-August-10			Bond Future	9.50	86.7614	9.5010	86.7614	0.00
19/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2417	2	2417	2	0.00
19/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2423	2	2423	2	0.00
19/01/2010	R208 On 04-February-10			Bond Future	9.36	84.6449	9.3640	84.6449	5,004.00
19/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
19/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5401	5	5401	5	0.00
19/01/2010	R208 On 06-May-10			Bond Future	9.43	82.7968	9.4310	82.7968	0.00
19/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1322	1	1322	1	0.00
19/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2398	2	2398	2	0.00
19/01/2010	R208 On 05-August-10			Bond Future	9.48	84.4326	9.4830	84.4326	0.00
19/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2589	3	2589	3	0.00
19/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2491	2	2491	2	0.00
19/01/2010	R209 On 04-February-10			Bond Future	9.12	74.0768	9.1190	74.0768	1,798.00
19/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
19/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6174	6	6174	6	0.00
19/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	2	0	2	0	0.00
19/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14171	14	14171	14	0.00
19/01/2010	R209 On 06-May-10			Bond Future	9.16	72.2861	9.1580	72.2861	0.00
19/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	547	1	547	1	0.00
19/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5773	6	5773	6	0.00
19/01/2010	R209 On 05-August-10			Bond Future	9.19	73.7161	9.1870	73.7161	0.00
19/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1738	2	1738	2	0.00
19/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5120	5	5120	5	0.00
19/01/2010	TRT1 On 04-February-10			Index Future	295.44	295.8240	295.4410	295.8240	100.00
19/01/2010	TRT1 On 06-May-10			Index Future	300.83	301.2190	300.8280	301.2190	0.00
20/01/2010	AL13 On 04-February-10			Index Future	253.52	253.6410	253.5160	253.6410	44.00
20/01/2010	AL7T On 04-February-10			Index Future	320.04	320.4420	320.0380	320.4420	58.00
20/01/2010	ALBI On 04-February-10			Index Future	297.20	297.5300	297.1970	297.5300	1,038.00
20/01/2010	ALBI On 06-May-10			Index Future	302.61	302.9560	302.6140	302.9560	139.00
20/01/2010	ALBI On 05-August-10			Index Future	307.83	308.2590	307.8300	308.2590	0.00
20/01/2010	CRD1 On 04-February-10			Index Future	130.53	130.6150	130.5340	130.6150	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
20/01/2010	CRD1 On 06-May-10			Index Future	132.91	132.9960	132.9130	132.9960	0.00
20/01/2010	GOVI On 04-February-10			GOVI	298.78	299.1250	298.7840	299.1250	1,132.00
20/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	782	0	782	0	0.00
20/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	52942	5	52942	5	0.00
20/01/2010	GOVI On 06-May-10			GOVI	304.23	304.5790	304.2300	304.5790	0.00
20/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	22439	2	22439	2	0.00
20/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	78139	8	78139	8	0.00
20/01/2010	GOVI On 05-August-10			GOVI	309.89	310.2500	309.8940	310.2500	0.00
20/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	35903	4	35903	4	0.00
20/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	92963	9	92963	9	0.00
20/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2010	ILBI On 04-February-10			Index Future	358.47	358.3010	358.4700	358.3010	426.00
20/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
20/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
20/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
20/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
20/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
20/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
20/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
20/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.23	92.7900	7.2300	92.7900	0.00
20/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.16	92.8500	7.1600	92.8500	0.00
20/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.12	92.8930	7.1200	92.8930	0.00
20/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.06	92.9590	7.0610	92.9590	0.00
20/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.06	92.9490	7.0610	92.9490	0.00
20/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.07	92.9350	7.0700	92.9350	0.00
20/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.18	92.8320	7.1840	92.8320	0.00
20/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.41	92.5990	7.4140	92.5990	0.00
20/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.72	92.2790	7.7190	92.2790	0.00
20/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.09	91.9070	8.0910	91.9070	5,000.00
20/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.49	91.5050	8.4930	91.5050	0.00
20/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.65	91.3580	8.6470	91.3580	5,000.00
20/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
20/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
20/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
20/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
20/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
20/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
20/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
20/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
20/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
20/01/2010	OTH1 On 04-February-10			Index Future	288.36	288.6600	288.3610	288.6600	3.00
20/01/2010	OTH1 On 06-May-10			Index Future	293.62	293.9240	293.6170	293.9240	0.00
20/01/2010	R155 On 04-February-10			Bond Future	7.77	113.3396	7.7660	113.3396	31.00
20/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	20	0	20	0	0.00
20/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	423	0	423	0	0.00
20/01/2010	R157 On 04-February-10			Bond Future	8.58	127.0114	8.5760	127.0114	7,251.00
20/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4185	4	4185	4	0.00
20/01/2010	R157 On 06-May-10			Bond Future	8.66	122.4583	8.6600	122.4583	0.00
20/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	957	1	957	1	0.00
20/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1719	2	1719	2	0.00
20/01/2010	R157 On 05-August-10			Bond Future	8.72	124.8206	8.7180	124.8206	0.00
20/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1901	2	1901	2	0.00
20/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1756	2	1756	2	0.00
20/01/2010	R186 On 04-February-10			Bond Future	9.28	111.7903	9.2800	111.7903	19,109.00
20/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9999	10	9999	10	0.00
20/01/2010	R186 On 06-May-10			Bond Future	9.34	113.8477	9.3370	113.8477	0.00
20/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1474	2	1474	2	0.00
20/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4560	5	4560	5	0.00
20/01/2010	R186 On 05-August-10			Bond Future	9.38	110.7852	9.3810	110.7852	0.00
20/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3210	3	3210	3	0.00
20/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	5647	6	5647	6	0.00
20/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1539	2	1539	2	1,300.00
20/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	7348	7	7348	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2451	2	2451	2	1,300.00
20/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4379	4	4379	4	0.00
20/01/2010	R201 On 04-February-10			Bond Future	8.66	101.5816	8.6550	101.5816	486.00
20/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4648	5	4648	5	0.00
20/01/2010	R201 On 06-May-10			Bond Future	8.74	103.4514	8.7370	103.4514	0.00
20/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	658	1	658	1	0.00
20/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1548	2	1548	2	0.00
20/01/2010	R201 On 05-August-10			Bond Future	8.80	101.0723	8.7950	101.0723	0.00
20/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1820	2	1820	2	0.00
20/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1094	1	1094	1	0.00
20/01/2010	R203 On 04-February-10			Bond Future	9.23	98.1317	9.2250	98.1317	1,570.00
20/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5521	5	5521	5	0.00
20/01/2010	R203 On 06-May-10			Bond Future	9.31	95.7633	9.3070	95.7633	0.00
20/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	871	1	871	1	0.00
20/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2438	2	2438	2	0.00
20/01/2010	R203 On 05-August-10			Bond Future	9.37	97.6539	9.3700	97.6539	0.00
20/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1758	2	1758	2	0.00
20/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2350	2	2350	2	0.00
20/01/2010	R204 On 04-February-10			Bond Future	9.24	93.7104	9.2430	93.7104	4,207.00
20/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	1	0	1	0	200.00
20/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	156	0	156	0	100.00
20/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1548	2	1548	2	200.00
20/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4343	4	4343	4	0.00
20/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6170	6	6170	6	0.00
20/01/2010	R204 On 06-May-10			Bond Future	9.32	95.4327	9.3190	95.4327	0.00
20/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	931	1	931	1	0.00
20/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2721	3	2721	3	0.00
20/01/2010	R204 On 05-August-10			Bond Future	9.38	93.2749	9.3780	93.2749	0.00
20/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1956	2	1956	2	0.00
20/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2653	3	2653	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
20/01/2010	R206 On 04-February-10			Bond Future	8.70	96.6419	8.6980	96.6419	2.00
20/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3919	4	3919	4	0.00
20/01/2010	R206 On 06-May-10			Bond Future	8.80	98.4179	8.8030	98.4179	0.00
20/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	822	1	822	1	0.00
20/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	982	1	982	1	0.00
20/01/2010	R206 On 05-August-10			Bond Future	8.88	96.5923	8.8820	96.5923	0.00
20/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1314	1	1314	1	0.00
20/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	981	1	981	1	0.00
20/01/2010	R207 On 04-February-10			Bond Future	9.38	87.0015	9.3830	87.0015	600.00
20/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6899	7	6899	7	0.00
20/01/2010	R207 On 06-May-10			Bond Future	9.46	88.6046	9.4590	88.6046	0.00
20/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1206	1	1206	1	0.00
20/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2403	2	2403	2	0.00
20/01/2010	R207 On 05-August-10			Bond Future	9.52	86.7056	9.5200	86.7056	0.00
20/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2357	2	2357	2	0.00
20/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2468	2	2468	2	0.00
20/01/2010	R208 On 04-February-10			Bond Future	9.38	84.5909	9.3820	84.5909	5,004.00
20/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
20/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5509	5	5509	5	0.00
20/01/2010	R208 On 06-May-10			Bond Future	9.45	82.7379	9.4490	82.7379	0.00
20/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1270	1	1270	1	0.00
20/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2452	2	2452	2	0.00
20/01/2010	R208 On 05-August-10			Bond Future	9.50	84.3746	9.5020	84.3746	0.00
20/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2525	3	2525	3	0.00
20/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2537	2	2537	2	0.00
20/01/2010	R209 On 04-February-10			Bond Future	9.14	73.8496	9.1370	73.8496	1,798.00
20/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
20/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6038	6	6038	6	0.00
20/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	2	0	2	0	0.00
20/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14307	14	14307	14	0.00
20/01/2010	R209 On 06-May-10			Bond Future	9.18	72.0607	9.1780	72.0607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	513	1	513	1	0.00
20/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5888	6	5888	6	0.00
20/01/2010	R209 On 05-August-10			Bond Future	9.21	73.4845	9.2070	73.4845	0.00
20/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1679	2	1679	2	0.00
20/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5210	5	5210	5	0.00
20/01/2010	TRT1 On 04-February-10			Index Future	295.11	295.4410	295.1060	295.4410	100.00
20/01/2010	TRT1 On 06-May-10			Index Future	300.49	300.8280	300.4850	300.8280	0.00
21/01/2010	AL13 On 04-February-10			Index Future	253.66	253.5160	253.6620	253.5160	44.00
21/01/2010	AL7T On 04-February-10			Index Future	321.01	320.0380	321.0100	320.0380	58.00
21/01/2010	ALBI On 04-February-10			Index Future	298.09	297.1970	298.0850	297.1970	1,028.00
21/01/2010	ALBI On 06-May-10			Index Future	303.52	302.6140	303.5190	302.6140	139.00
21/01/2010	ALBI On 05-August-10			Index Future	308.83	307.8300	308.8310	307.8300	0.00
21/01/2010	CRD1 On 04-February-10			Index Future	130.73	130.5340	130.7320	130.5340	2.00
21/01/2010	CRD1 On 06-May-10			Index Future	133.12	132.9130	133.1150	132.9130	0.00
21/01/2010	GOVI On 04-February-10			GOVI	299.68	298.7840	299.6830	298.7840	1,132.00
21/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1272	0	1272	0	0.00
21/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	44442	5	44442	5	0.00
21/01/2010	GOVI On 06-May-10			GOVI	305.15	304.2300	305.1450	304.2300	0.00
21/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	25278	2	25278	2	0.00
21/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	71828	8	71828	8	0.00
21/01/2010	GOVI On 05-August-10			GOVI	310.83	309.8940	310.8250	309.8940	0.00
21/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	39233	4	39233	4	0.00
21/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	86983	9	86983	9	0.00
21/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2010	ILBI On 04-February-10			Index Future	358.50	358.4700	358.5040	358.4700	426.00
21/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
21/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
21/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
21/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
21/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
21/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
21/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
21/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.15	92.8400	7.1500	92.8400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.13	92.8800	7.1340	92.8800	0.00
21/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.9390	7.0510	92.9390	0.00
21/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.05	92.9390	7.0510	92.9390	0.00
21/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.06	92.9300	7.0600	92.9300	0.00
21/01/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.13	7.1300	7.1300	7.1300	0.00
21/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.17	92.8160	7.1670	92.8160	0.00
21/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.38	92.5860	7.3840	92.5860	0.00
21/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.68	92.2810	7.6840	92.2810	0.00
21/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.07	91.9090	8.0670	91.9090	5,000.00
21/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.48	91.5070	8.4810	91.5070	0.00
21/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.61	91.3530	8.6140	91.3530	5,000.00
21/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
21/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
21/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
21/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
21/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
21/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
21/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
21/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
21/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
21/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
21/01/2010	OTH1 On 04-February-10			Index Future	289.20	288.3610	289.2010	288.3610	3.00
21/01/2010	OTH1 On 06-May-10			Index Future	294.47	293.6170	294.4730	293.6170	0.00
21/01/2010	R155 On 04-February-10			Bond Future	7.73	113.3245	7.7260	113.3245	31.00
21/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	26	0	26	0	0.00
21/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	369	0	369	0	0.00
21/01/2010	R157 On 04-February-10			Bond Future	8.54	126.9817	8.5350	126.9817	7,251.00
21/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
21/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3982	4	3982	4	0.00
21/01/2010	R157 On 06-May-10			Bond Future	8.62	122.4251	8.6160	122.4251	0.00
21/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1040	1	1040	1	0.00
21/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1593	2	1593	2	0.00
21/01/2010	R157 On 05-August-10			Bond Future	8.67	124.7843	8.6720	124.7843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2007	2	2007	2	0.00
21/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1653	2	1653	2	0.00
21/01/2010	R186 On 04-February-10			Bond Future	9.22	111.7175	9.2190	111.7175	19,109.00
21/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
21/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9442	10	9442	10	0.00
21/01/2010	R186 On 06-May-10			Bond Future	9.27	113.7670	9.2740	113.7670	0.00
21/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1662	1	1662	1	0.00
21/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4181	5	4181	5	0.00
21/01/2010	R186 On 05-August-10			Bond Future	9.32	110.7055	9.3160	110.7055	0.00
21/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3478	3	3478	3	0.00
21/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	6017	6	6017	6	0.00
21/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1700	2	1700	2	1,300.00
21/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	6931	7	6931	7	0.00
21/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2244	2	2244	2	1,300.00
21/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4069	4	4069	4	0.00
21/01/2010	R201 On 04-February-10			Bond Future	8.61	101.5542	8.6130	101.5542	486.00
21/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
21/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4483	5	4483	5	0.00
21/01/2010	R201 On 06-May-10			Bond Future	8.69	103.4215	8.6930	103.4215	0.00
21/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	716	1	716	1	0.00
21/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1441	2	1441	2	0.00
21/01/2010	R201 On 05-August-10			Bond Future	8.75	101.0403	8.7480	101.0403	0.00
21/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1917	2	1917	2	0.00
21/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1024	1	1024	1	0.00
21/01/2010	R203 On 04-February-10			Bond Future	9.17	98.0953	9.1740	98.0953	1,570.00
21/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
21/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5255	6	5255	6	0.00
21/01/2010	R203 On 06-May-10			Bond Future	9.25	95.7229	9.2530	95.7229	0.00
21/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	964	1	964	1	0.00
21/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2258	2	2258	2	0.00
21/01/2010	R203 On 05-August-10			Bond Future	9.31	97.6145	9.3140	97.6145	0.00
21/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1883	2	1883	2	0.00
21/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2199	2	2199	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	R204 On 04-February-10			Bond Future	9.19	93.6706	9.1920	93.6706	4,207.00
21/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
21/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	202	0	202	0	100.00
21/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	2	0	2	0	200.00
21/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4054	4	4054	4	0.00
21/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1304	2	1304	2	200.00
21/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5880	6	5880	6	0.00
21/01/2010	R204 On 06-May-10			Bond Future	9.27	95.3883	9.2650	95.3883	0.00
21/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1031	1	1031	1	0.00
21/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2521	3	2521	3	0.00
21/01/2010	R204 On 05-August-10			Bond Future	9.32	93.2316	9.3230	93.2316	0.00
21/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2091	2	2091	2	0.00
21/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2489	3	2489	3	0.00
21/01/2010	R206 On 04-February-10			Bond Future	8.67	96.5909	8.6670	96.5909	2.00
21/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
21/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3820	4	3820	4	0.00
21/01/2010	R206 On 06-May-10			Bond Future	8.77	98.3637	8.7690	98.3637	0.00
21/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	867	1	867	1	0.00
21/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	924	1	924	1	0.00
21/01/2010	R206 On 05-August-10			Bond Future	8.85	96.5329	8.8450	96.5329	0.00
21/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1370	1	1370	1	0.00
21/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	932	1	932	1	0.00
21/01/2010	R207 On 04-February-10			Bond Future	9.33	86.9030	9.3320	86.9030	600.00
21/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
21/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6603	7	6603	7	0.00
21/01/2010	R207 On 06-May-10			Bond Future	9.41	88.4967	9.4060	88.4967	0.00
21/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1323	1	1323	1	0.00
21/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2218	2	2218	2	0.00
21/01/2010	R207 On 05-August-10			Bond Future	9.47	86.5998	9.4650	86.5998	0.00
21/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2509	2	2509	2	0.00
21/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2314	2	2314	2	0.00
21/01/2010	R208 On 04-February-10			Bond Future	9.34	84.4831	9.3410	84.4831	5,004.00
21/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5263	6	5263	6	0.00
21/01/2010	R208 On 06-May-10			Bond Future	9.41	82.6319	9.4070	82.6319	0.00
21/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1365	1	1365	1	0.00
21/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2299	2	2299	2	0.00
21/01/2010	R208 On 05-August-10			Bond Future	9.46	84.2645	9.4580	84.2645	0.00
21/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2652	3	2652	3	0.00
21/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2408	3	2408	3	0.00
21/01/2010	R209 On 04-February-10			Bond Future	9.09	73.7139	9.0870	73.7139	1,798.00
21/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
21/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6415	6	6415	6	0.00
21/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	1	0	1	0	0.00
21/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	13929	14	13929	14	0.00
21/01/2010	R209 On 06-May-10			Bond Future	9.13	71.9111	9.1260	71.9111	0.00
21/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	579	1	579	1	0.00
21/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5564	6	5564	6	0.00
21/01/2010	R209 On 05-August-10			Bond Future	9.15	73.3358	9.1540	73.3358	0.00
21/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1812	2	1812	2	0.00
21/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	4947	5	4947	5	0.00
21/01/2010	TRT1 On 04-February-10			Index Future	295.99	295.1060	295.9890	295.1060	100.00
21/01/2010	TRT1 On 06-May-10			Index Future	301.38	300.4850	301.3840	300.4850	0.00
22/01/2010	AL13 On 04-February-10			Index Future	253.52	253.6620	253.5170	253.6620	44.00
22/01/2010	AL7T On 04-February-10			Index Future	320.43	321.0100	320.4290	321.0100	58.00
22/01/2010	ALBI On 04-February-10			Index Future	297.45	298.0850	297.4480	298.0850	1,028.00
22/01/2010	ALBI On 06-May-10			Index Future	302.87	303.5190	302.8690	303.5190	139.00
22/01/2010	ALBI On 05-August-10			Index Future	308.20	308.8310	308.1950	308.8310	0.00
22/01/2010	CRD1 On 04-February-10			Index Future	130.61	130.7320	130.6110	130.7320	2.00
22/01/2010	CRD1 On 06-May-10			Index Future	132.99	133.1150	132.9920	133.1150	0.00
22/01/2010	GOVI On 04-February-10			GOVI	299.01	299.6830	299.0100	299.6830	1,132.00
22/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	657	0	657	0	0.00
22/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	50557	4	50557	4	0.00
22/01/2010	GOVI On 06-May-10			GOVI	304.46	305.1450	304.4600	305.1450	0.00
22/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	22796	3	22796	3	0.00
22/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	76196	7	76196	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	GOVI On 05-August-10			GOVI	310.13	310.8250	310.1270	310.8250	0.00
22/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	36465	4	36465	4	0.00
22/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	91195	9	91195	9	0.00
22/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2010	ILBI On 04-February-10			Index Future	358.74	358.5040	358.7400	358.5040	426.00
22/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
22/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
22/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
22/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
22/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
22/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
22/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
22/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
22/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.13	92.8660	7.1320	92.8660	0.00
22/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9490	7.0860	92.9490	0.00
22/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.9490	7.0850	92.9490	0.00
22/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.09	92.9400	7.0900	92.9400	0.00
22/01/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.11	92.8700	7.1070	92.8700	0.00
22/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.19	92.8330	7.1930	92.8330	0.00
22/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.40	92.6160	7.4020	92.6160	0.00
22/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.70	92.3160	7.7040	92.3160	0.00
22/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.08	91.9330	8.0830	91.9330	5,000.00
22/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.50	91.5190	8.4960	91.5190	0.00
22/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.64	91.3860	8.6370	91.3860	5,000.00
22/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
22/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
22/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
22/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
22/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
22/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
22/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
22/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
22/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
22/01/2010	OTH1 On 04-February-10			Index Future	288.72	289.2010	288.7170	289.2010	3.00
22/01/2010	OTH1 On 06-May-10			Index Future	293.98	294.4730	293.9790	294.4730	0.00
22/01/2010	R155 On 04-February-10			Bond Future	7.77	113.3850	7.7710	113.3850	31.00
22/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	15	0	15	0	0.00
22/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	426	0	426	0	0.00
22/01/2010	R157 On 04-February-10			Bond Future	8.57	127.1851	8.5740	127.1851	7,251.00
22/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4175	4	4175	4	0.00
22/01/2010	R157 On 06-May-10			Bond Future	8.66	122.6340	8.6580	122.6340	0.00
22/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	949	1	949	1	0.00
22/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1701	2	1701	2	0.00
22/01/2010	R157 On 05-August-10			Bond Future	8.72	124.9930	8.7160	124.9930	0.00
22/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1896	2	1896	2	0.00
22/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1742	2	1742	2	0.00
22/01/2010	R186 On 04-February-10			Bond Future	9.26	112.2744	9.2590	112.2744	19,109.00
22/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9808	9	9808	9	0.00
22/01/2010	R186 On 06-May-10			Bond Future	9.32	114.3341	9.3150	114.3341	0.00
22/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1518	2	1518	2	0.00
22/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4406	4	4406	4	0.00
22/01/2010	R186 On 05-August-10			Bond Future	9.36	111.2834	9.3580	111.2834	0.00
22/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3288	3	3288	3	0.00
22/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1581	2	1581	2	1,300.00
22/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	5761	6	5761	6	0.00
22/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2361	2	2361	2	1,300.00
22/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	7186	7	7186	7	0.00
22/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4253	4	4253	4	0.00
22/01/2010	R201 On 04-February-10			Bond Future	8.65	101.7187	8.6530	101.7187	486.00
22/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4640	4	4640	4	0.00
22/01/2010	R201 On 06-May-10			Bond Future	8.74	103.5860	8.7350	103.5860	0.00
22/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	651	1	651	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
22/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1533	1	1533	1	0.00
22/01/2010	R201 On 05-August-10			Bond Future	8.79	101.2076	8.7930	101.2076	0.00
22/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1817	2	1817	2	0.00
22/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1084	1	1084	1	0.00
22/01/2010	R203 On 04-February-10			Bond Future	9.20	98.3607	9.2030	98.3607	1,570.00
22/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5406	5	5406	5	0.00
22/01/2010	R203 On 06-May-10			Bond Future	9.28	95.9962	9.2840	95.9962	0.00
22/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	899	1	899	1	0.00
22/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2350	2	2350	2	0.00
22/01/2010	R203 On 05-August-10			Bond Future	9.35	97.8903	9.3460	97.8903	0.00
22/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1803	2	1803	2	0.00
22/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2277	2	2277	2	0.00
22/01/2010	R204 On 04-February-10			Bond Future	9.22	93.9606	9.2210	93.9606	4,207.00
22/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	1	0	1	0	200.00
22/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	151	0	151	0	100.00
22/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1418	1	1418	1	200.00
22/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4218	4	4218	4	0.00
22/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6045	6	6045	6	0.00
22/01/2010	R204 On 06-May-10			Bond Future	9.30	95.6882	9.2960	95.6882	0.00
22/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	961	1	961	1	0.00
22/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2623	3	2623	3	0.00
22/01/2010	R204 On 05-August-10			Bond Future	9.36	93.5301	9.3550	93.5301	0.00
22/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2002	2	2002	2	0.00
22/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2574	2	2574	2	0.00
22/01/2010	R206 On 04-February-10			Bond Future	8.71	96.6899	8.7060	96.6899	2.00
22/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3944	4	3944	4	0.00
22/01/2010	R206 On 06-May-10			Bond Future	8.81	98.4661	8.8110	98.4661	0.00
22/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	802	1	802	1	0.00
22/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	986	1	986	1	0.00
22/01/2010	R206 On 05-August-10			Bond Future	8.89	96.6376	8.8910	96.6376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1294	1	1294	1	0.00
22/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	986	1	986	1	0.00
22/01/2010	R207 On 04-February-10			Bond Future	9.37	87.1990	9.3710	87.1990	600.00
22/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6829	7	6829	7	0.00
22/01/2010	R207 On 06-May-10			Bond Future	9.45	88.7982	9.4470	88.7982	0.00
22/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1217	1	1217	1	0.00
22/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2346	2	2346	2	0.00
22/01/2010	R207 On 05-August-10			Bond Future	9.51	86.9065	9.5080	86.9065	0.00
22/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2379	3	2379	3	0.00
22/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2424	2	2424	2	0.00
22/01/2010	R208 On 04-February-10			Bond Future	9.37	84.7289	9.3700	84.7289	5,004.00
22/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
22/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5437	5	5437	5	0.00
22/01/2010	R208 On 06-May-10			Bond Future	9.44	82.8794	9.4370	82.8794	0.00
22/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1283	1	1283	1	0.00
22/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2394	2	2394	2	0.00
22/01/2010	R208 On 05-August-10			Bond Future	9.49	84.5197	9.4900	84.5197	0.00
22/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2548	3	2548	3	0.00
22/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2490	2	2490	2	0.00
22/01/2010	R209 On 04-February-10			Bond Future	9.14	74.0920	9.1360	74.0920	1,798.00
22/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
22/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6044	6	6044	6	0.00
22/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
22/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14299	14	14299	14	0.00
22/01/2010	R209 On 06-May-10			Bond Future	9.18	72.3012	9.1770	72.3012	0.00
22/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	500	1	500	1	0.00
22/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5868	6	5868	6	0.00
22/01/2010	R209 On 05-August-10			Bond Future	9.21	73.7310	9.2060	73.7310	0.00
22/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1667	2	1667	2	0.00
22/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5190	5	5190	5	0.00
22/01/2010	TRT1 On 04-February-10			Index Future	295.33	295.9890	295.3330	295.9890	100.00
22/01/2010	TRT1 On 06-May-10			Index Future	300.72	301.3840	300.7150	301.3840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AL13 On 04-February-10			Index Future	253.63	253.5170	253.6320	253.5170	44.00
25/01/2010	AL7T On 04-February-10			Index Future	320.64	320.4290	320.6420	320.4290	58.00
25/01/2010	ALBI On 04-February-10			Index Future	297.70	297.4480	297.6970	297.4480	1,021.00
25/01/2010	ALBI On 06-May-10			Index Future	303.12	302.8690	303.1220	302.8690	139.00
25/01/2010	ALBI On 05-August-10			Index Future	308.41	308.1950	308.4110	308.1950	0.00
25/01/2010	CRD1 On 04-February-10			Index Future	130.70	130.6110	130.7030	130.6110	2.00
25/01/2010	CRD1 On 06-May-10			Index Future	133.09	132.9920	133.0850	132.9920	0.00
25/01/2010	GOVI On 04-February-10			GOVI	299.26	299.0100	299.2580	299.0100	1,132.00
25/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	414	0	414	0	0.00
25/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	47834	5	47834	5	0.00
25/01/2010	GOVI On 06-May-10			GOVI	304.71	304.4600	304.7120	304.4600	0.00
25/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	23037	2	23037	2	0.00
25/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	73917	8	73917	8	0.00
25/01/2010	GOVI On 05-August-10			GOVI	310.38	310.1270	310.3840	310.1270	0.00
25/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	36981	4	36981	4	0.00
25/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	89141	9	89141	9	0.00
25/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2010	ILBI On 04-February-10			Index Future	358.32	358.7400	358.3240	358.7400	426.00
25/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
25/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
25/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
25/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
25/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
25/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
25/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
25/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.15	92.8500	7.1450	92.8500	0.00
25/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.13	92.8680	7.1330	92.8680	0.00
25/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9140	7.0890	92.9140	0.00
25/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.9150	7.0850	92.9150	0.00
25/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
25/01/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.11	92.8930	7.1070	92.8930	0.00
25/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.19	92.8070	7.1900	92.8070	0.00
25/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.40	92.5980	7.4000	92.5980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.70	92.2960	7.7030	92.2960	0.00
25/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.07	91.9170	8.0740	91.9170	5,000.00
25/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.48	91.5040	8.4770	91.5040	0.00
25/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.64	91.3630	8.6370	91.3630	5,000.00
25/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
25/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
25/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
25/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
25/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
25/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
25/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
25/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
25/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
25/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
25/01/2010	OTH1 On 04-February-10			Index Future	288.97	288.7170	288.9660	288.7170	3.00
25/01/2010	OTH1 On 06-May-10			Index Future	294.23	293.9790	294.2320	293.9790	0.00
25/01/2010	R155 On 04-February-10			Bond Future	7.77	113.3169	7.7710	113.3169	31.00
25/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	9	0	9	0	0.00
25/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	420	0	420	0	0.00
25/01/2010	R157 On 04-February-10			Bond Future	8.57	126.9916	8.5730	126.9916	7,251.00
25/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4170	4	4170	4	0.00
25/01/2010	R157 On 06-May-10			Bond Future	8.66	122.4346	8.6570	122.4346	0.00
25/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	933	1	933	1	0.00
25/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1681	2	1681	2	0.00
25/01/2010	R157 On 05-August-10			Bond Future	8.72	124.7934	8.7150	124.7934	0.00
25/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1885	2	1885	2	0.00
25/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1727	2	1727	2	0.00
25/01/2010	R186 On 04-February-10			Bond Future	9.25	111.9087	9.2480	111.9087	19,109.00
25/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9708	10	9708	10	0.00
25/01/2010	R186 On 06-May-10			Bond Future	9.30	113.9645	9.3040	113.9645	0.00
25/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1516	2	1516	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4305	4	4305	4	0.00
25/01/2010	R186 On 05-August-10			Bond Future	9.35	110.9094	9.3470	110.9094	0.00
25/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3305	3	3305	3	0.00
25/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1585	2	1585	2	1,300.00
25/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	5797	6	5797	6	0.00
25/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2300	2	2300	2	1,300.00
25/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	7092	7	7092	7	0.00
25/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4173	4	4173	4	0.00
25/01/2010	R201 On 04-February-10			Bond Future	8.65	101.5620	8.6520	101.5620	486.00
25/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4636	5	4636	5	0.00
25/01/2010	R201 On 06-May-10			Bond Future	8.73	103.4290	8.7340	103.4290	0.00
25/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	638	1	638	1	0.00
25/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1517	2	1517	2	0.00
25/01/2010	R201 On 05-August-10			Bond Future	8.79	101.0474	8.7920	101.0474	0.00
25/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1809	2	1809	2	0.00
25/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1072	1	1072	1	0.00
25/01/2010	R203 On 04-February-10			Bond Future	9.20	98.2097	9.2020	98.2097	1,570.00
25/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5401	5	5401	5	0.00
25/01/2010	R203 On 06-May-10			Bond Future	9.28	95.8392	9.2830	95.8392	0.00
25/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	880	1	880	1	0.00
25/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2326	2	2326	2	0.00
25/01/2010	R203 On 05-August-10			Bond Future	9.35	97.7326	9.3450	97.7326	0.00
25/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1789	2	1789	2	0.00
25/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2258	2	2258	2	0.00
25/01/2010	R204 On 04-February-10			Bond Future	9.22	93.7956	9.2210	93.7956	4,207.00
25/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	105	0	105	0	100.00
25/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	200.00
25/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4217	4	4217	4	0.00
25/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1372	1	1372	1	200.00
25/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	6045	6	6045	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	R204 On 06-May-10			Bond Future	9.30	95.5159	9.2950	95.5159	0.00
25/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	941	1	941	1	0.00
25/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2598	3	2598	3	0.00
25/01/2010	R204 On 05-August-10			Bond Future	9.35	93.3563	9.3540	93.3563	0.00
25/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	1987	2	1987	2	0.00
25/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2554	3	2554	3	0.00
25/01/2010	R206 On 04-February-10			Bond Future	8.71	96.5653	8.7050	96.5653	2.00
25/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3941	4	3941	4	0.00
25/01/2010	R206 On 06-May-10			Bond Future	8.81	98.3396	8.8100	98.3396	0.00
25/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	790	1	790	1	0.00
25/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	971	1	971	1	0.00
25/01/2010	R206 On 05-August-10			Bond Future	8.89	96.5074	8.8900	96.5074	0.00
25/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1287	1	1287	1	0.00
25/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	977	1	977	1	0.00
25/01/2010	R207 On 04-February-10			Bond Future	9.36	86.9725	9.3600	86.9725	600.00
25/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6765	7	6765	7	0.00
25/01/2010	R207 On 06-May-10			Bond Future	9.44	88.5648	9.4350	88.5648	0.00
25/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1221	1	1221	1	0.00
25/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2281	2	2281	2	0.00
25/01/2010	R207 On 05-August-10			Bond Future	9.50	86.6666	9.4960	86.6666	0.00
25/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2394	2	2394	2	0.00
25/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2372	2	2372	2	0.00
25/01/2010	R208 On 04-February-10			Bond Future	9.37	84.5550	9.3700	84.5550	5,004.00
25/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
25/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5437	5	5437	5	0.00
25/01/2010	R208 On 06-May-10			Bond Future	9.44	82.7025	9.4360	82.7025	0.00
25/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1260	1	1260	1	0.00
25/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2365	2	2365	2	0.00
25/01/2010	R208 On 05-August-10			Bond Future	9.49	84.3340	9.4890	84.3340	0.00
25/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2532	3	2532	3	0.00
25/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2468	2	2468	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	R209 On 04-February-10			Bond Future	9.13	73.7215	9.1260	73.7215	1,798.00
25/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
25/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6119	6	6119	6	0.00
25/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
25/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14224	14	14224	14	0.00
25/01/2010	R209 On 06-May-10			Bond Future	9.17	71.9186	9.1660	71.9186	0.00
25/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	495	1	495	1	0.00
25/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5781	6	5781	6	0.00
25/01/2010	R209 On 05-August-10			Bond Future	9.20	73.3432	9.1950	73.3432	0.00
25/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1673	2	1673	2	0.00
25/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5114	5	5114	5	0.00
25/01/2010	TRT1 On 04-February-10			Index Future	295.58	295.3330	295.5780	295.3330	100.00
25/01/2010	TRT1 On 06-May-10			Index Future	300.96	300.7150	300.9640	300.7150	0.00
26/01/2010	AL13 On 04-February-10			Index Future	253.71	253.6320	253.7070	253.6320	44.00
26/01/2010	AL7T On 04-February-10			Index Future	321.06	320.6420	321.0610	320.6420	58.00
26/01/2010	ALBI On 04-February-10			Index Future	298.04	297.6970	298.0350	297.6970	1,021.00
26/01/2010	ALBI On 06-May-10			Index Future	303.47	303.1220	303.4650	303.1220	139.00
26/01/2010	ALBI On 05-August-10			Index Future	308.78	308.4110	308.7790	308.4110	0.00
26/01/2010	CRD1 On 04-February-10			Index Future	130.56	130.7030	130.5570	130.7030	2.00
26/01/2010	CRD1 On 06-May-10			Index Future	132.94	133.0850	132.9360	133.0850	0.00
26/01/2010	GOVI On 04-February-10			GOVI	299.60	299.2580	299.6020	299.2580	1,132.00
26/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	435	0	435	0	0.00
26/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	44415	5	44415	5	0.00
26/01/2010	GOVI On 06-May-10			GOVI	305.06	304.7120	305.0620	304.7120	0.00
26/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	24008	2	24008	2	0.00
26/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	71388	7	71388	7	0.00
26/01/2010	GOVI On 05-August-10			GOVI	310.74	310.3840	310.7400	310.3840	0.00
26/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	38175	4	38175	4	0.00
26/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	86775	9	86775	9	0.00
26/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2010	ILBI On 04-February-10			Index Future	358.28	358.3240	358.2810	358.3240	426.00
26/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
26/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
26/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
26/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
26/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
26/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
26/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.17	92.8550	7.1700	92.8550	0.00
26/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.13	92.8670	7.1300	92.8670	0.00
26/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9110	7.0900	92.9110	0.00
26/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.9150	7.0900	92.9150	0.00
26/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
26/01/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.10	92.8930	7.1000	92.8930	0.00
26/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
26/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
26/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.68	92.2970	7.6800	92.2970	0.00
26/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.06	91.9260	8.0600	91.9260	5,000.00
26/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.48	91.5230	8.4800	91.5230	0.00
26/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.65	91.3630	8.6500	91.3630	5,000.00
26/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
26/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
26/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
26/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
26/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
26/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
26/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
26/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
26/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
26/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
26/01/2010	OTH1 On 04-February-10			Index Future	289.27	288.9660	289.2740	288.9660	3.00
26/01/2010	OTH1 On 06-May-10			Index Future	294.55	294.2320	294.5450	294.2320	0.00
26/01/2010	R155 On 04-February-10			Bond Future	7.75	113.3169	7.7510	113.3169	31.00
26/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	9	0	9	0	0.00
26/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	389	0	389	0	0.00
26/01/2010	R157 On 04-February-10			Bond Future	8.55	126.9966	8.5520	126.9966	7,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	4066	4	4066	4	0.00
26/01/2010	R157 On 06-May-10			Bond Future	8.63	122.4393	8.6340	122.4393	0.00
26/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	972	1	972	1	0.00
26/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1611	2	1611	2	0.00
26/01/2010	R157 On 05-August-10			Bond Future	8.69	124.7979	8.6910	124.7979	0.00
26/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	1937	2	1937	2	0.00
26/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1670	2	1670	2	0.00
26/01/2010	R186 On 04-February-10			Bond Future	9.23	112.0091	9.2270	112.0091	19,109.00
26/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9516	10	9516	10	0.00
26/01/2010	R186 On 06-May-10			Bond Future	9.28	114.0635	9.2820	114.0635	0.00
26/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1574	2	1574	2	0.00
26/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4165	4	4165	4	0.00
26/01/2010	R186 On 05-August-10			Bond Future	9.33	111.0072	9.3250	111.0072	0.00
26/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3391	3	3391	3	0.00
26/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1635	2	1635	2	1,300.00
26/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	5918	6	5918	6	0.00
26/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2225	2	2225	2	1,300.00
26/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	6946	7	6946	7	0.00
26/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	4063	4	4063	4	0.00
26/01/2010	R201 On 04-February-10			Bond Future	8.64	101.5659	8.6410	101.5659	486.00
26/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4593	5	4593	5	0.00
26/01/2010	R201 On 06-May-10			Bond Future	8.72	103.4327	8.7230	103.4327	0.00
26/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	649	1	649	1	0.00
26/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1486	2	1486	2	0.00
26/01/2010	R201 On 05-August-10			Bond Future	8.78	101.0509	8.7800	101.0509	0.00
26/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	1830	2	1830	2	0.00
26/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	1051	1	1051	1	0.00
26/01/2010	R203 On 04-February-10			Bond Future	9.18	98.2149	9.1810	98.2149	1,570.00
26/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5292	5	5292	5	0.00

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26/01/2010	R203 On 06-May-10			Bond Future	9.26	95.8442	9.2610	95.8442	0.00
26/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	914	1	914	1	0.00
26/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2249	2	2249	2	0.00
26/01/2010	R203 On 05-August-10			Bond Future	9.32	97.7375	9.3220	97.7375	0.00
26/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	1838	2	1838	2	0.00
26/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2194	2	2194	2	0.00
26/01/2010	R204 On 04-February-10			Bond Future	9.20	93.7956	9.2000	93.7956	4,207.00
26/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	200.00
26/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	109	0	109	0	100.00
26/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1257	1	1257	1	200.00
26/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4098	4	4098	4	0.00
26/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5925	6	5925	6	0.00
26/01/2010	R204 On 06-May-10			Bond Future	9.27	95.5214	9.2730	95.5214	0.00
26/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	977	1	977	1	0.00
26/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2511	3	2511	3	0.00
26/01/2010	R204 On 05-August-10			Bond Future	9.33	93.3617	9.3310	93.3617	0.00
26/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2041	2	2041	2	0.00
26/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2483	3	2483	3	0.00
26/01/2010	R206 On 04-February-10			Bond Future	8.68	96.5685	8.6830	96.5685	2.00
26/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3871	4	3871	4	0.00
26/01/2010	R206 On 06-May-10			Bond Future	8.79	98.3426	8.7870	98.3426	0.00
26/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	819	1	819	1	0.00
26/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	931	1	931	1	0.00
26/01/2010	R206 On 05-August-10			Bond Future	8.87	96.5103	8.8650	96.5103	0.00
26/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1323	1	1323	1	0.00
26/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	942	1	942	1	0.00
26/01/2010	R207 On 04-February-10			Bond Future	9.34	87.0363	9.3400	87.0363	600.00
26/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6649	7	6649	7	0.00
26/01/2010	R207 On 06-May-10			Bond Future	9.41	88.6330	9.4130	88.6330	0.00
26/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1265	1	1265	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2200	2	2200	2	0.00
26/01/2010	R207 On 05-August-10			Bond Future	9.47	86.7335	9.4730	86.7335	0.00
26/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2455	2	2455	2	0.00
26/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2304	2	2304	2	0.00
26/01/2010	R208 On 04-February-10			Bond Future	9.35	84.5550	9.3490	84.5550	5,004.00
26/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
26/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	5311	5	5311	5	0.00
26/01/2010	R208 On 06-May-10			Bond Future	9.42	82.7084	9.4150	82.7084	0.00
26/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1303	1	1303	1	0.00
26/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2284	2	2284	2	0.00
26/01/2010	R208 On 05-August-10			Bond Future	9.47	84.3398	9.4670	84.3398	0.00
26/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2592	3	2592	3	0.00
26/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2401	2	2401	2	0.00
26/01/2010	R209 On 04-February-10			Bond Future	9.12	73.7968	9.1150	73.7968	1,798.00
26/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
26/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6202	6	6202	6	0.00
26/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
26/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14141	14	14141	14	0.00
26/01/2010	R209 On 06-May-10			Bond Future	9.16	72.0008	9.1550	72.0008	0.00
26/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	503	0	503	0	0.00
26/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5706	6	5706	6	0.00
26/01/2010	R209 On 05-August-10			Bond Future	9.18	73.4250	9.1840	73.4250	0.00
26/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1695	2	1695	2	0.00
26/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5055	5	5055	5	0.00
26/01/2010	TRT1 On 04-February-10			Index Future	295.91	295.5780	295.9110	295.5780	100.00
26/01/2010	TRT1 On 06-May-10			Index Future	301.30	300.9640	301.3030	300.9640	0.00
27/01/2010	AL13 On 04-February-10			Index Future	253.83	253.7070	253.8260	253.7070	44.00
27/01/2010	AL7T On 04-February-10			Index Future	321.95	321.0610	321.9490	321.0610	58.00
27/01/2010	ALBI On 04-February-10			Index Future	298.60	298.0350	298.5960	298.0350	1,021.00
27/01/2010	ALBI On 06-May-10			Index Future	303.75	303.4650	303.7520	303.4650	189.00
27/01/2010	ALBI On 05-August-10			Index Future	309.23	308.7790	309.2340	308.7790	0.00
27/01/2010	CRD1 On 04-February-10			Index Future	131.06	130.5570	131.0560	130.5570	2.00
27/01/2010	CRD1 On 06-May-10			Index Future	133.32	132.9360	133.3190	132.9360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	GOVI On 04-February-10			GOVI	300.18	299.6020	300.1760	299.6020	1,132.00
27/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	569	0	569	0	0.00
27/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	38809	4	38809	4	0.00
27/01/2010	GOVI On 06-May-10			GOVI	305.36	305.0620	305.3600	305.0620	0.00
27/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	24832	2	24832	2	0.00
27/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	69232	7	69232	7	0.00
27/01/2010	GOVI On 05-August-10			GOVI	311.02	310.7400	311.0210	310.7400	0.00
27/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	39107	4	39107	4	0.00
27/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	84897	9	84897	9	0.00
27/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2010	ILBI On 04-February-10			Index Future	358.29	358.2810	358.2930	358.2810	426.00
27/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
27/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
27/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
27/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
27/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
27/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
27/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
27/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.19	92.8300	7.1900	92.8300	0.00
27/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.08	92.8700	7.0800	92.8700	0.00
27/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.97	92.9100	6.9730	92.9100	0.00
27/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	92.9100	6.9360	92.9100	0.00
27/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.93	92.9100	6.9260	92.9100	0.00
27/01/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.93	92.9000	6.9270	92.9000	0.00
27/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.98	92.8100	6.9810	92.8100	0.00
27/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.19	92.6000	7.1880	92.6000	0.00
27/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.48	92.3200	7.4770	92.3200	0.00
27/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.86	91.9400	7.8550	91.9400	5,000.00
27/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.26	91.5200	8.2630	91.5200	0.00
27/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.42	91.3500	8.4220	91.3500	5,000.00
27/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
27/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
27/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
27/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
27/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
27/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
27/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
27/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
27/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
27/01/2010	OTH1 On 04-February-10			Index Future	289.78	289.2740	289.7790	289.2740	3.00
27/01/2010	OTH1 On 06-May-10			Index Future	294.78	294.5450	294.7830	294.5450	0.00
27/01/2010	R155 On 04-February-10			Bond Future	7.69	113.3472	7.6910	113.3472	31.00
27/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	15	0	15	0	0.00
27/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	305	0	305	0	0.00
27/01/2010	R157 On 04-February-10			Bond Future	8.49	127.1007	8.4880	127.1007	6,971.00
27/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3748	4	3748	4	0.00
27/01/2010	R157 On 06-May-10			Bond Future	8.57	122.5485	8.5670	122.5485	280.00
27/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1108	1	1108	1	0.00
27/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1428	2	1428	2	0.00
27/01/2010	R157 On 05-August-10			Bond Future	8.62	124.9067	8.6200	124.9067	0.00
27/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2108	2	2108	2	0.00
27/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1518	2	1518	2	0.00
27/01/2010	R186 On 04-February-10			Bond Future	9.22	112.2011	9.2150	112.2011	19,109.00
27/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9406	10	9406	10	0.00
27/01/2010	R186 On 06-May-10			Bond Future	9.27	114.2619	9.2700	114.2619	81.00
27/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1601	2	1601	2	0.00
27/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	4083	4	4083	4	0.00
27/01/2010	R186 On 05-August-10			Bond Future	9.31	111.2031	9.3120	111.2031	0.00
27/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3438	3	3438	3	0.00
27/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1661	2	1661	2	1,300.00
27/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	5987	6	5987	6	0.00
27/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2178	2	2178	2	1,300.00
27/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	6856	7	6856	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	3994	4	3994	4	0.00
27/01/2010	R201 On 04-February-10			Bond Future	8.57	101.6090	8.5670	101.6090	486.00
27/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4302	5	4302	5	0.00
27/01/2010	R201 On 06-May-10			Bond Future	8.65	103.4738	8.6450	103.4738	0.00
27/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	760	1	760	1	0.00
27/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1306	1	1306	1	0.00
27/01/2010	R201 On 05-August-10			Bond Future	8.70	101.0936	8.6970	101.0936	0.00
27/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2007	2	2007	2	0.00
27/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	932	1	932	1	0.00
27/01/2010	R203 On 04-February-10			Bond Future	9.12	98.3242	9.1180	98.3242	1,570.00
27/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	4963	5	4963	5	0.00
27/01/2010	R203 On 06-May-10			Bond Future	9.20	95.9557	9.1950	95.9557	0.00
27/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1036	1	1036	1	0.00
27/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2035	2	2035	2	0.00
27/01/2010	R203 On 05-August-10			Bond Future	9.25	97.8508	9.2530	97.8508	0.00
27/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2002	2	2002	2	0.00
27/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2017	2	2017	2	0.00
27/01/2010	R204 On 04-February-10			Bond Future	9.14	93.9150	9.1370	93.9150	4,207.00
27/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	200.00
27/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	164	0	164	0	100.00
27/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	952	1	952	1	200.00
27/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	3738	4	3738	4	0.00
27/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5566	6	5566	6	0.00
27/01/2010	R204 On 06-May-10			Bond Future	9.21	95.6437	9.2080	95.6437	0.00
27/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1106	1	1106	1	0.00
27/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2278	3	2278	3	0.00
27/01/2010	R204 On 05-August-10			Bond Future	9.26	93.4866	9.2630	93.4866	0.00
27/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2218	2	2218	2	0.00
27/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2289	2	2289	2	0.00
27/01/2010	R206 On 04-February-10			Bond Future	8.62	96.6388	8.6190	96.6388	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
27/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3666	4	3666	4	0.00
27/01/2010	R206 On 06-May-10			Bond Future	8.72	98.4118	8.7180	98.4118	0.00
27/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	920	1	920	1	0.00
27/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	823	1	823	1	0.00
27/01/2010	R206 On 05-August-10			Bond Future	8.79	96.5810	8.7910	96.5810	0.00
27/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1441	1	1441	1	0.00
27/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	850	1	850	1	0.00
27/01/2010	R207 On 04-February-10			Bond Future	9.30	87.1525	9.2970	87.1525	600.00
27/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6399	7	6399	7	0.00
27/01/2010	R207 On 06-May-10			Bond Future	9.37	88.7583	9.3690	88.7583	0.00
27/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1366	1	1366	1	0.00
27/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2050	2	2050	2	0.00
27/01/2010	R207 On 05-August-10			Bond Future	9.43	86.8618	9.4280	86.8618	0.00
27/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2583	2	2583	2	0.00
27/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2180	2	2180	2	0.00
27/01/2010	R208 On 04-February-10			Bond Future	9.30	84.6809	9.2960	84.6809	5,004.00
27/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
27/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4992	5	4992	5	0.00
27/01/2010	R208 On 06-May-10			Bond Future	9.36	82.8322	9.3600	82.8322	0.00
27/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1436	1	1436	1	0.00
27/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2092	2	2092	2	0.00
27/01/2010	R208 On 05-August-10			Bond Future	9.41	84.4674	9.4110	84.4674	0.00
27/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2761	3	2761	3	0.00
27/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2244	2	2244	2	0.00
27/01/2010	R209 On 04-February-10			Bond Future	9.11	73.8799	9.1140	73.8799	1,798.00
27/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
27/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6210	6	6210	6	0.00
27/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
27/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	14134	14	14134	14	0.00
27/01/2010	R209 On 06-May-10			Bond Future	9.15	72.0832	9.1540	72.0832	0.00
27/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	497	1	497	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
27/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5693	6	5693	6	0.00
27/01/2010	R209 On 05-August-10			Bond Future	9.18	73.5069	9.1830	73.5069	0.00
27/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1690	2	1690	2	0.00
27/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	5042	5	5042	5	0.00
27/01/2010	TRT1 On 04-February-10			Index Future	296.48	295.9110	296.4820	295.9110	100.00
27/01/2010	TRT1 On 06-May-10			Index Future	301.60	301.3030	301.6020	301.3030	0.00
28/01/2010	AL13 On 04-February-10			Index Future	254.01	253.8260	254.0050	253.8260	44.00
28/01/2010	AL7T On 04-February-10			Index Future	323.01	321.9490	323.0110	321.9490	58.00
28/01/2010	ALBI On 04-February-10			Index Future	299.34	298.5960	299.3380	298.5960	1,018.00
28/01/2010	ALBI On 06-May-10			Index Future	304.51	303.7520	304.5090	303.7520	189.00
28/01/2010	ALBI On 05-August-10			Index Future	310.07	309.2340	310.0690	309.2340	0.00
28/01/2010	CRD1 On 04-February-10			Index Future	131.27	131.0560	131.2660	131.0560	2.00
28/01/2010	CRD1 On 06-May-10			Index Future	133.53	133.3190	133.5340	133.3190	0.00
28/01/2010	GOVI On 04-February-10			GOVI	300.94	300.1760	300.9430	300.1760	1,132.00
28/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	903	0	903	0	0.00
28/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	31473	4	31473	4	0.00
28/01/2010	GOVI On 06-May-10			GOVI	306.14	305.3600	306.1420	305.3600	0.00
28/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	27453	2	27453	2	0.00
28/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	64033	7	64033	7	0.00
28/01/2010	GOVI On 05-August-10			GOVI	311.82	311.0210	311.8160	311.0210	0.00
28/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	42122	4	42122	4	0.00
28/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	79962	8	79962	8	0.00
28/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2010	ILBI On 04-February-10			Index Future	358.20	358.2930	358.2010	358.2930	426.00
28/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
28/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
28/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
28/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
28/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
28/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
28/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
28/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.18	92.8100	7.1750	92.8100	0.00
28/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.98	93.0270	6.9750	93.0270	0.00
28/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.94	93.0640	6.9420	93.0640	0.00
28/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.93	93.0740	6.9310	93.0740	0.00
28/01/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.94	93.0730	6.9370	93.0730	0.00
28/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.99	93.0190	6.9890	93.0190	0.00
28/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.20	92.8120	7.1960	92.8120	0.00
28/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.48	92.5230	7.4810	92.5230	0.00
28/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.86	92.1450	7.8580	92.1450	5,000.00
28/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.27	91.7370	8.2700	91.7370	0.00
28/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.45	91.5780	8.4460	91.5780	5,000.00
28/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
28/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
28/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
28/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
28/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
28/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
28/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
28/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
28/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
28/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
28/01/2010	OTH1 On 04-February-10			Index Future	290.42	289.7790	290.4150	289.7790	3.00
28/01/2010	OTH1 On 06-May-10			Index Future	295.43	294.7830	295.4320	294.7830	0.00
28/01/2010	R155 On 04-February-10			Bond Future	7.64	113.4379	7.6410	113.4379	31.00
28/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	23	0	23	0	0.00
28/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	237	0	237	0	0.00
28/01/2010	R157 On 04-February-10			Bond Future	8.44	127.4189	8.4370	127.4189	6,971.00
28/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3494	4	3494	4	0.00
28/01/2010	R157 On 06-May-10			Bond Future	8.51	122.8672	8.5130	122.8672	280.00
28/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1226	1	1226	1	0.00
28/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1288	1	1288	1	0.00
28/01/2010	R157 On 05-August-10			Bond Future	8.56	125.2295	8.5620	125.2295	0.00
28/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2255	2	2255	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1400	2	1400	2	0.00
28/01/2010	R186 On 04-February-10			Bond Future	9.18	112.3110	9.1840	112.3110	19,109.00
28/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	9121	9	9121	9	0.00
28/01/2010	R186 On 06-May-10			Bond Future	9.24	114.3703	9.2390	114.3703	81.00
28/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1693	2	1693	2	0.00
28/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	3895	4	3895	4	0.00
28/01/2010	R186 On 05-August-10			Bond Future	9.28	111.3191	9.2800	111.3191	0.00
28/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3571	3	3571	3	0.00
28/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	6172	6	6172	6	0.00
28/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1741	2	1741	2	1,300.00
28/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	6650	7	6650	7	0.00
28/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2077	2	2077	2	1,300.00
28/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	3840	4	3840	4	0.00
28/01/2010	R201 On 04-February-10			Bond Future	8.52	101.8992	8.5160	101.8992	486.00
28/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4102	4	4102	4	0.00
28/01/2010	R201 On 06-May-10			Bond Future	8.59	103.7658	8.5900	103.7658	0.00
28/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	845	1	845	1	0.00
28/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1184	1	1184	1	0.00
28/01/2010	R201 On 05-August-10			Bond Future	8.64	101.3896	8.6390	101.3896	0.00
28/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2136	2	2136	2	0.00
28/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	853	1	853	1	0.00
28/01/2010	R203 On 04-February-10			Bond Future	9.08	98.6533	9.0770	98.6533	1,570.00
28/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	4748	5	4748	5	0.00
28/01/2010	R203 On 06-May-10			Bond Future	9.15	96.2909	9.1520	96.2909	0.00
28/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1119	1	1119	1	0.00
28/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	1899	2	1899	2	0.00
28/01/2010	R203 On 05-August-10			Bond Future	9.21	98.1917	9.2080	98.1917	0.00
28/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2112	2	2112	2	0.00
28/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	1904	2	1904	2	0.00
28/01/2010	R204 On 04-February-10			Bond Future	9.20	94.2745	9.1960	94.2745	4,207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	200.00
28/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	79	0	79	0	100.00
28/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1204	1	1204	1	200.00
28/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	4075	4	4075	4	0.00
28/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5903	6	5903	6	0.00
28/01/2010	R204 On 06-May-10			Bond Future	9.17	96.0060	9.1650	96.0060	0.00
28/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1196	1	1196	1	0.00
28/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2127	2	2127	2	0.00
28/01/2010	R204 On 05-August-10			Bond Future	9.22	93.8572	9.2190	93.8572	0.00
28/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2336	2	2336	2	0.00
28/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2166	2	2166	2	0.00
28/01/2010	R206 On 04-February-10			Bond Future	8.57	96.8434	8.5680	96.8434	2.00
28/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3503	4	3503	4	0.00
28/01/2010	R206 On 06-May-10			Bond Future	8.66	98.6200	8.6630	98.6200	0.00
28/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	1005	1	1005	1	0.00
28/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	742	1	742	1	0.00
28/01/2010	R206 On 05-August-10			Bond Future	8.73	96.7907	8.7310	96.7907	0.00
28/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1540	1	1540	1	0.00
28/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	779	1	779	1	0.00
28/01/2010	R207 On 04-February-10			Bond Future	9.24	87.4029	9.2360	87.4029	600.00
28/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	6042	6	6042	6	0.00
28/01/2010	R207 On 06-May-10			Bond Future	9.31	89.0094	9.3060	89.0094	0.00
28/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1524	1	1524	1	0.00
28/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	1847	2	1847	2	0.00
28/01/2010	R207 On 05-August-10			Bond Future	9.36	87.1137	9.3620	87.1137	0.00
28/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2782	3	2782	3	0.00
28/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2008	2	2008	2	0.00
28/01/2010	R208 On 04-February-10			Bond Future	9.25	84.9998	9.2450	84.9998	5,004.00
28/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
28/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4684	5	4684	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	R208 On 06-May-10			Bond Future	9.31	83.1576	9.3080	83.1576	0.00
28/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1571	1	1571	1	0.00
28/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	1918	2	1918	2	0.00
28/01/2010	R208 On 05-August-10			Bond Future	9.36	84.7935	9.3560	84.7935	0.00
28/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	2934	3	2934	3	0.00
28/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2095	2	2095	2	0.00
28/01/2010	R209 On 04-February-10			Bond Future	9.08	73.8874	9.0830	73.8874	1,798.00
28/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
28/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6444	6	6444	6	0.00
28/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
28/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	13899	14	13899	14	0.00
28/01/2010	R209 On 06-May-10			Bond Future	9.12	72.0907	9.1230	72.0907	0.00
28/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	533	0	533	0	0.00
28/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5496	6	5496	6	0.00
28/01/2010	R209 On 05-August-10			Bond Future	9.15	73.5143	9.1510	73.5143	0.00
28/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1768	2	1768	2	0.00
28/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	4881	5	4881	5	0.00
28/01/2010	TRT1 On 04-February-10			Index Future	297.23	296.4820	297.2330	296.4820	100.00
28/01/2010	TRT1 On 06-May-10			Index Future	302.37	301.6020	302.3680	301.6020	0.00
29/01/2010	AL13 On 04-February-10			Index Future	254.20	254.0050	254.1990	254.0050	44.00
29/01/2010	AL7T On 04-February-10			Index Future	324.03	323.0110	324.0340	323.0110	58.00
29/01/2010	ALBI On 04-February-10			Index Future	300.01	299.3380	300.0130	299.3380	1,018.00
29/01/2010	ALBI On 06-May-10			Index Future	305.20	304.5090	305.1980	304.5090	189.00
29/01/2010	ALBI On 05-August-10			Index Future	310.72	310.0690	310.7150	310.0690	0.00
29/01/2010	CRD1 On 04-February-10			Index Future	131.52	131.2660	131.5210	131.2660	2.00
29/01/2010	CRD1 On 06-May-10			Index Future	133.79	133.5340	133.7940	133.5340	0.00
29/01/2010	GOVI On 04-February-10			GOVI	301.64	300.9430	301.6350	300.9430	1,132.00
29/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	1337	0	1337	0	0.00
29/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	24987	3	24987	3	0.00
29/01/2010	GOVI On 06-May-10			GOVI	306.85	306.1420	306.8470	306.1420	0.00
29/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	29969	3	29969	3	0.00
29/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	59499	6	59499	6	0.00
29/01/2010	GOVI On 05-August-10			GOVI	312.53	311.8160	312.5340	311.8160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	44969	4	44969	4	0.00
29/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	75629	8	75629	8	0.00
29/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2010	ILBI On 04-February-10			Index Future	358.20	358.2010	358.2010	358.2010	426.00
29/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
29/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
29/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
29/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
29/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
29/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
29/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
29/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.15	92.8250	7.1500	92.8250	0.00
29/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.03	92.9200	7.0300	92.9200	0.00
29/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.94	93.0250	6.9400	93.0250	0.00
29/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.91	93.0580	6.9100	93.0580	0.00
29/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.90	93.0690	6.9000	93.0690	0.00
29/01/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.90	93.0630	6.9000	93.0630	0.00
29/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.95	93.0110	6.9500	93.0110	0.00
29/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.14	92.8040	7.1400	92.8040	0.00
29/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.42	92.5190	7.4200	92.5190	0.00
29/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.78	92.1420	7.7800	92.1420	5,000.00
29/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.19	91.7300	8.1900	91.7300	0.00
29/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.40	91.5540	8.4000	91.5540	5,000.00
29/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
29/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
29/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
29/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
29/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
29/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
29/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
29/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
29/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
29/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	OTH1 On 04-February-10			Index Future	291.02	290.4150	291.0240	290.4150	3.00
29/01/2010	OTH1 On 06-May-10			Index Future	296.05	295.4320	296.0540	295.4320	0.00
29/01/2010	R155 On 04-February-10			Bond Future	7.59	113.5136	7.5860	113.5136	31.00
29/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	37	0	37	0	0.00
29/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	168	0	168	0	0.00
29/01/2010	R157 On 04-February-10			Bond Future	8.39	127.6733	8.3860	127.6733	6,971.00
29/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3239	3	3239	3	0.00
29/01/2010	R157 On 06-May-10			Bond Future	8.46	123.1248	8.4580	123.1248	280.00
29/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1354	1	1354	1	0.00
29/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1153	1	1153	1	0.00
29/01/2010	R157 On 05-August-10			Bond Future	8.50	125.4939	8.5040	125.4939	0.00
29/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2407	2	2407	2	0.00
29/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1287	1	1287	1	0.00
29/01/2010	R186 On 04-February-10			Bond Future	9.16	112.5958	9.1640	112.5958	19,109.00
29/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	8937	9	8937	9	0.00
29/01/2010	R186 On 06-May-10			Bond Future	9.22	114.6511	9.2170	114.6511	81.00
29/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	1757	2	1757	2	0.00
29/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	3759	4	3759	4	0.00
29/01/2010	R186 On 05-August-10			Bond Future	9.26	111.6054	9.2580	111.6054	0.00
29/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	3662	4	3662	4	0.00
29/01/2010	R186 On 05-August-10	8.75	Call	Bond Future	1795	2	1795	2	1,300.00
29/01/2010	R186 On 05-August-10	9.75	Call	Bond Future	6298	6	6298	6	0.00
29/01/2010	R186 On 05-August-10	9.75	Put	Bond Future	2005	2	2005	2	1,300.00
29/01/2010	R186 On 05-August-10	8.75	Put	Bond Future	6506	7	6506	7	0.00
29/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	3734	4	3734	4	0.00
29/01/2010	R201 On 04-February-10			Bond Future	8.47	102.0998	8.4650	102.0998	486.00
29/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	3901	4	3901	4	0.00
29/01/2010	R201 On 06-May-10			Bond Future	8.54	103.9723	8.5360	103.9723	0.00
29/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	935	1	935	1	0.00
29/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1071	1	1071	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	R201 On 05-August-10			Bond Future	8.58	101.5970	8.5800	101.5970	0.00
29/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2272	2	2272	2	0.00
29/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	778	1	778	1	0.00
29/01/2010	R203 On 04-February-10			Bond Future	9.03	98.8682	9.0260	98.8682	1,570.00
29/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	4480	5	4480	5	0.00
29/01/2010	R203 On 06-May-10			Bond Future	9.10	96.5102	9.0980	96.5102	0.00
29/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1232	1	1232	1	0.00
29/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	1736	2	1736	2	0.00
29/01/2010	R203 On 05-August-10			Bond Future	9.15	98.4149	9.1520	98.4149	0.00
29/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2257	2	2257	2	0.00
29/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	1770	2	1770	2	0.00
29/01/2010	R204 On 04-February-10			Bond Future	9.05	93.9378	9.0450	93.9378	4,207.00
29/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	200.00
29/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	277	0	277	0	100.00
29/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	537	1	537	1	200.00
29/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	3210	4	3210	4	0.00
29/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5038	6	5038	6	0.00
29/01/2010	R204 On 06-May-10			Bond Future	9.11	96.2468	9.1120	96.2468	0.00
29/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1316	1	1316	1	0.00
29/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	1949	2	1949	2	0.00
29/01/2010	R204 On 05-August-10			Bond Future	9.16	94.0979	9.1640	94.0979	0.00
29/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2492	2	2492	2	0.00
29/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2020	2	2020	2	0.00
29/01/2010	R206 On 04-February-10			Bond Future	8.52	97.0069	8.5160	97.0069	2.00
29/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3336	4	3336	4	0.00
29/01/2010	R206 On 06-May-10			Bond Future	8.61	98.7864	8.6070	98.7864	0.00
29/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	1097	1	1097	1	0.00
29/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	664	1	664	1	0.00
29/01/2010	R206 On 05-August-10			Bond Future	8.67	96.9612	8.6710	96.9612	0.00
29/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1644	2	1644	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
29/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	712	1	712	1	0.00
29/01/2010	R207 On 04-February-10			Bond Future	9.20	87.7597	9.1950	87.7597	600.00
29/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	5801	6	5801	6	0.00
29/01/2010	R207 On 06-May-10			Bond Future	9.26	89.3707	9.2630	89.3707	0.00
29/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1637	2	1637	2	0.00
29/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	1712	2	1712	2	0.00
29/01/2010	R207 On 05-August-10			Bond Future	9.32	87.4848	9.3180	87.4848	0.00
29/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	2918	3	2918	3	0.00
29/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	1896	2	1896	2	0.00
29/01/2010	R208 On 04-February-10			Bond Future	9.19	85.3083	9.1940	85.3083	5,004.00
29/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	0	0	0	0	0.00
29/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4374	5	4374	5	0.00
29/01/2010	R208 On 06-May-10			Bond Future	9.26	83.4668	9.2550	83.4668	0.00
29/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1719	2	1719	2	0.00
29/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	1749	2	1749	2	0.00
29/01/2010	R208 On 05-August-10			Bond Future	9.30	85.1153	9.3020	85.1153	0.00
29/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	3111	3	3111	3	0.00
29/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	1954	2	1954	2	0.00
29/01/2010	R209 On 04-February-10			Bond Future	9.06	74.1223	9.0630	74.1223	1,798.00
29/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
29/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	6597	6	6597	6	0.00
29/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	0	0	0	0	0.00
29/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	13746	14	13746	14	0.00
29/01/2010	R209 On 06-May-10			Bond Future	9.10	72.3238	9.1010	72.3238	0.00
29/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	558	1	558	1	0.00
29/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	5354	5	5354	5	0.00
29/01/2010	R209 On 05-August-10			Bond Future	9.13	73.7535	9.1290	73.7535	0.00
29/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	1821	2	1821	2	0.00
29/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	4769	5	4769	5	0.00
29/01/2010	TRT1 On 04-February-10			Index Future	297.91	297.2330	297.9140	297.2330	100.00
29/01/2010	TRT1 On 06-May-10			Index Future	303.06	302.3680	303.0620	302.3680	0.00