



# Derivatives Weekly Statistics Report

From: 16/11/2009 To: 20/11/2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	AL13 On 04-February-10			Index Future	249.98	254.1260	249.9770	254.1260	22.00
16/11/2009	AL7T On 04-February-10			Index Future	318.72	323.4700	318.7220	323.4700	58.00
16/11/2009	ALBI On 04-February-10			Index Future	300.83	300.6820	300.8300	300.6820	585.00
16/11/2009	ALBI On 06-May-10			Index Future	306.35	306.2020	306.3520	306.2020	0.00
16/11/2009	ALBI On 05-August-10			Index Future	296.15	311.3900	296.1500	311.3900	0.00
16/11/2009	CRD1 On 04-February-10			Index Future	130.66	130.5520	130.6640	130.5520	2.00
16/11/2009	CRD1 On 06-May-10			Index Future	133.06	132.9490	133.0630	132.9490	0.00
16/11/2009	GOVI On 04-February-10			GOVI	302.51	302.3225	302.5100	302.3225	1,525.00
16/11/2009	GOVI On 06-May-10			GOVI	308.06	307.8730	308.0630	307.8730	0.00
16/11/2009	GOVI On 05-August-10			GOVI	313.81	313.6120	313.8060	313.6120	0.00
16/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2009	ILBI On 04-February-10			Index Future	364.41	364.5590	364.4060	364.5590	425.00
16/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
16/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
16/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
16/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
16/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
16/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
16/11/2009	JFRA On 04-February-10			JFra	6.98	0.0171	93.0230	0.0171	0.00
16/11/2009	JFRA On 06-May-10			JFra	7.12	0.0174	92.8790	0.0174	0.00
16/11/2009	JFRA On 05-August-10			JFra	7.33	0.0179	92.6710	0.0179	0.00
16/11/2009	JFRA On 04-November-10			JFra	7.66	0.0187	92.3400	0.0187	0.00
16/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
16/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
16/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
16/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
16/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
16/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
16/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
16/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
16/11/2009	OTH1 On 04-February-10			Index Future	291.57	291.5900	291.5710	291.5900	3.00
16/11/2009	OTH1 On 06-May-10			Index Future	296.92	296.9430	296.9230	296.9430	0.00
16/11/2009	R155 On 04-February-10			Bond Future	7.57	113.7260	113.6197	113.7260	31.00
16/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	1081	0	1081	0.00
16/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	108	1083	0	1083	0.00
16/11/2009	R157 On 04-February-10			Bond Future	8.45	127.4389	127.5984	127.4389	6,646.00
16/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	229	220	0	220	0.00
16/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3798	3948	4	3948	0.00
16/11/2009	R157 On 06-May-10			Bond Future	8.52	122.9196	123.0866	122.9196	0.00
16/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1715	1649	2	1649	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1815	1916	2	1916	0.00
16/11/2009	R157 On 05-August-10			Bond Future	8.56	125.3251	125.4939	125.3251	0.00
16/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2708	2626	3	2626	0.00
16/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1853	1940	2	1940	0.00
16/11/2009	R186 On 04-February-10			Bond Future	9.08	113.7460	113.5593	113.7460	10,112.00
16/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	305	347	0	347	0.00
16/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8462	8318	8	8318	0.00
16/11/2009	R186 On 06-May-10			Bond Future	9.13	115.8590	115.6747	115.8590	0.00
16/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3170	3289	3	3289	0.00
16/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4348	4282	4	4282	0.00
16/11/2009	R186 On 05-August-10			Bond Future	9.16	112.8713	112.6800	112.8713	0.00
16/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5047	5179	5	5179	0.00
16/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4242	4183	4	4183	0.00
16/11/2009	R201 On 04-February-10			Bond Future	8.50	101.9857	102.1550	101.9857	486.00
16/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	56	52	0	52	0.00
16/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4103	4268	4	4268	0.00
16/11/2009	R201 On 06-May-10			Bond Future	8.57	103.8821	104.0550	103.8821	0.00
16/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1298	1229	1	1229	0.00
16/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1554	1658	2	1658	0.00
16/11/2009	R201 On 05-August-10			Bond Future	8.61	101.5398	101.7153	101.5398	0.00
16/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2581	2481	3	2481	0.00
16/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1180	1256	1	1256	0.00
16/11/2009	R203 On 04-February-10			Bond Future	9.04	99.0258	99.0837	99.0258	1,570.00
16/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	168	174	0	174	0.00
16/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4700	4764	5	4764	0.00
16/11/2009	R203 On 06-May-10			Bond Future	9.10	96.6942	96.7557	96.6942	0.00
16/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1797	1786	2	1786	0.00
16/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2332	2382	2	2382	0.00
16/11/2009	R203 On 05-August-10			Bond Future	9.15	98.6288	98.6936	98.6288	0.00
16/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2879	2859	3	2859	0.00
16/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2392	2437	2	2437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	R204 On 04-February-10			Bond Future	9.04	94.7971	94.8605	94.7971	3,649.00
16/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	197	203	0	203	0.00
16/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	480	488	0	488	200.00
16/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1497	1496	1	1496	200.00
16/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1699	1761	2	1761	200.00
16/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3632	3704	4	3704	0.00
16/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5177	5246	5	5246	0.00
16/11/2009	R204 On 06-May-10			Bond Future	9.10	96.5559	96.6235	96.5559	0.00
16/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1982	1970	2	1970	0.00
16/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2537	2592	3	2592	0.00
16/11/2009	R204 On 05-August-10			Bond Future	9.14	94.4496	94.5157	94.4496	0.00
16/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3223	3203	3	3203	0.00
16/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2635	2682	3	2682	0.00
16/11/2009	R206 On 04-February-10			Bond Future	8.58	96.8370	96.9781	96.8370	2.00
16/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	89	84	0	84	0.00
16/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3621	3757	4	3757	0.00
16/11/2009	R206 On 06-May-10			Bond Future	8.66	98.6382	98.7833	98.6382	0.00
16/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1535	1470	2	1470	0.00
16/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1275	1355	1	1355	0.00
16/11/2009	R206 On 05-August-10			Bond Future	8.72	96.8446	96.9896	96.8446	0.00
16/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1997	1921	2	1921	0.00
16/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1207	1277	1	1277	0.00
16/11/2009	R207 On 04-February-10			Bond Future	9.20	87.9418	87.9477	87.9418	600.00
16/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	144	155	0	155	0.00
16/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5998	6015	6	6015	0.00
16/11/2009	R207 On 06-May-10			Bond Future	9.27	89.5780	89.5838	89.5780	0.00
16/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2270	2288	2	2288	0.00
16/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2380	2403	2	2403	0.00
16/11/2009	R207 On 05-August-10			Bond Future	9.32	87.7221	87.7277	87.7221	0.00
16/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3542	3555	4	3555	0.00
16/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2525	2544	3	2544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2009	R208 On 04-February-10			Bond Future	9.20	85.5756	85.5756	85.5756	5,004.00
16/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	328	347	0	347	0.00
16/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4745	4763	5	4763	0.00
16/11/2009	R208 On 06-May-10			Bond Future	9.26	83.7596	83.7656	83.7596	0.00
16/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2378	2396	2	2396	0.00
16/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2426	2450	2	2450	0.00
16/11/2009	R208 On 05-August-10			Bond Future	9.30	85.4389	85.4448	85.4389	0.00
16/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3753	3767	4	3767	0.00
16/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2584	2604	3	2604	0.00
16/11/2009	R209 On 04-February-10			Bond Future	8.73	77.1166	76.8735	77.1166	1,800.00
16/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	50	63	0	63	2,500.00
16/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9315	9558	9	9558	0.00
16/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	119	119	0	119	0.00
16/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11197	10968	11	10968	0.00
16/11/2009	R209 On 06-May-10			Bond Future	8.76	75.3987	75.1490	75.3987	0.00
16/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2117	2247	2	2247	0.00
16/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4254	4135	4	4135	0.00
16/11/2009	R209 On 05-August-10			Bond Future	8.78	76.9147	76.6580	76.9147	0.00
16/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3864	4020	4	4020	0.00
16/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4072	3972	4	3972	0.00
16/11/2009	TRT1 On 04-February-10			Index Future	298.75	298.5650	298.7450	298.5650	100.00
16/11/2009	TRT1 On 06-May-10			Index Future	304.23	304.0460	304.2290	304.0460	0.00
17/11/2009	AL13 On 04-February-10			Index Future	250.09	249.9770	250.0850	249.9770	22.00
17/11/2009	AL7T On 04-February-10			Index Future	318.74	318.7220	318.7420	318.7220	58.00
17/11/2009	ALBI On 04-February-10			Index Future	300.86	300.8300	300.8600	300.8300	585.00
17/11/2009	ALBI On 06-May-10			Index Future	306.38	306.3520	306.3820	306.3520	0.00
17/11/2009	ALBI On 05-August-10			Index Future	296.20	296.1500	296.1980	296.1500	0.00
17/11/2009	CRD1 On 04-February-10			Index Future	130.69	130.6640	130.6880	130.6640	2.00

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17/11/2009	CRD1 On 06-May-10			Index Future	133.09	133.0630	133.0870	133.0630	0.00
17/11/2009	GOVI On 04-February-10			GOVI	302.54	302.5100	302.5430	302.5100	1,595.00
17/11/2009	GOVI On 06-May-10			GOVI	308.10	308.0630	308.0970	308.0630	0.00
17/11/2009	GOVI On 05-August-10			GOVI	313.84	313.8060	313.8400	313.8060	0.00
17/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
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17/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
17/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
17/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
17/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
17/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
17/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
17/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
17/11/2009	JFRA On 04-February-10			JFra	6.98	0.0171	93.0230	0.0171	0.00
17/11/2009	JFRA On 06-May-10			JFra	7.12	0.0174	92.8790	0.0174	0.00
17/11/2009	JFRA On 05-August-10			JFra	7.33	0.0179	92.6710	0.0179	0.00
17/11/2009	JFRA On 04-November-10			JFra	7.66	0.0187	92.3400	0.0187	0.00
17/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
17/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
17/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
17/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
17/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00

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17/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
17/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
17/11/2009	OTH1 On 04-February-10			Index Future	291.59	291.5710	291.5890	291.5710	3.00
17/11/2009	OTH1 On 06-May-10			Index Future	296.94	296.9230	296.9410	296.9230	0.00
17/11/2009	R155 On 04-February-10			Bond Future	7.56	113.6197	113.6425	113.6197	31.00
17/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
17/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	85	0	0	0	0.00
17/11/2009	R157 On 04-February-10			Bond Future	8.45	127.5984	127.6034	127.5984	6,646.00
17/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	194	0	0	0	0.00
17/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3758	4	4	4	0.00
17/11/2009	R157 On 06-May-10			Bond Future	8.52	123.0866	123.0914	123.0866	0.00
17/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1713	2	2	2	0.00
17/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1809	2	2	2	0.00
17/11/2009	R157 On 05-August-10			Bond Future	8.56	125.4939	125.4985	125.4939	0.00
17/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2606	3	3	3	0.00
17/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1747	2	2	2	0.00
17/11/2009	R186 On 04-February-10			Bond Future	9.08	113.5593	113.5686	113.5593	10,112.00
17/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	268	0	0	0	0.00
17/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8416	8	8	8	0.00
17/11/2009	R186 On 06-May-10			Bond Future	9.13	115.6747	115.6747	115.6747	0.00
17/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3081	3	3	3	0.00
17/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4259	4	4	4	0.00
17/11/2009	R186 On 05-August-10			Bond Future	9.16	112.6800	112.6891	112.6800	0.00
17/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4955	5	5	5	0.00
17/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4141	4	4	4	0.00
17/11/2009	R201 On 04-February-10			Bond Future	8.49	102.1550	102.1984	102.1550	486.00
17/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	56	0	0	0	0.00
17/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4059	4	4	4	0.00
17/11/2009	R201 On 06-May-10			Bond Future	8.56	104.0550	104.1002	104.0550	0.00

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17/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1315	1	1	1	0.00
17/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1526	2	2	2	0.00
17/11/2009	R201 On 05-August-10			Bond Future	8.59	101.7153	101.7619	101.7153	0.00
17/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2580	3	3	3	0.00
17/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1133	1	1	1	0.00
17/11/2009	R203 On 04-February-10			Bond Future	9.04	99.0837	99.0890	99.0837	1,570.00
17/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	167	0	0	0	0.00
17/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4694	5	5	5	0.00
17/11/2009	R203 On 06-May-10			Bond Future	9.10	96.7557	96.7608	96.7557	0.00
17/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1793	2	2	2	0.00
17/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2323	2	2	2	0.00
17/11/2009	R203 On 05-August-10			Bond Future	9.15	98.6936	98.6986	98.6936	0.00
17/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2877	3	3	3	0.00
17/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2385	2	2	2	0.00
17/11/2009	R204 On 04-February-10			Bond Future	9.03	94.8605	94.8663	94.8605	3,649.00
17/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	180	0	0	0	0.00
17/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1461	1	1	1	200.00
17/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	455	0	0	0	200.00
17/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3602	4	4	4	0.00
17/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1657	2	2	2	200.00
17/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5154	5	5	5	0.00
17/11/2009	R204 On 06-May-10			Bond Future	9.10	96.6235	96.6291	96.6235	0.00
17/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1978	2	2	2	0.00
17/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2527	3	3	3	0.00
17/11/2009	R204 On 05-August-10			Bond Future	9.14	94.5157	94.5157	94.5157	0.00
17/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3141	3	3	3	0.00
17/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2553	3	3	3	0.00
17/11/2009	R206 On 04-February-10			Bond Future	8.57	96.9781	97.0166	96.9781	2.00
17/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	34	0	0	0	0.00
17/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3527	4	4	4	0.00
17/11/2009	R206 On 06-May-10			Bond Future	8.65	98.7833	98.8197	98.7833	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1315	2	1	2	0.00
17/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1019	1	1	1	0.00
17/11/2009	R206 On 05-August-10			Bond Future	8.71	96.9896	97.0266	96.9896	0.00
17/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1885	2	2	2	0.00
17/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1058	1	1	1	0.00
17/11/2009	R207 On 04-February-10			Bond Future	9.20	87.9477	87.9477	87.9477	600.00
17/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	127	0	0	0	0.00
17/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5981	6	6	6	0.00
17/11/2009	R207 On 06-May-10			Bond Future	9.27	89.5838	89.5838	89.5838	0.00
17/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2308	2	2	2	0.00
17/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2418	2	2	2	0.00
17/11/2009	R207 On 05-August-10			Bond Future	9.32	87.7277	87.7334	87.7277	0.00
17/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3539	4	4	4	0.00
17/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2517	3	3	3	0.00
17/11/2009	R208 On 04-February-10			Bond Future	9.20	85.5756	85.5817	85.5756	5,004.00
17/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	298	0	0	0	0.00
17/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4709	5	5	5	0.00
17/11/2009	R208 On 06-May-10			Bond Future	9.26	83.7656	83.7716	83.7656	0.00
17/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2417	2	2	2	0.00
17/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2459	2	2	2	0.00
17/11/2009	R208 On 05-August-10			Bond Future	9.30	85.4448	85.4507	85.4448	0.00
17/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3685	4	4	4	0.00
17/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2510	3	3	3	0.00
17/11/2009	R209 On 04-February-10			Bond Future	8.73	76.8735	76.8735	76.8735	1,800.00
17/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	35	0	0	0	2,500.00
17/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9296	9	9	9	0.00
17/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	100	0	0	0	0.00
17/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11182	11	11	11	0.00
17/11/2009	R209 On 06-May-10			Bond Future	8.76	75.1490	75.1570	75.1490	0.00
17/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2112	2	2	2	0.00
17/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4241	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2009	R209 On 05-August-10			Bond Future	8.78	76.6580	76.6580	76.6580	0.00
17/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3795	4	4	4	0.00
17/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4003	4	4	4	0.00
17/11/2009	TRT1 On 04-February-10			Index Future	298.78	298.7450	298.7770	298.7450	100.00
17/11/2009	TRT1 On 06-May-10			Index Future	304.26	304.2290	304.2610	304.2290	0.00
18/11/2009	AL13 On 04-February-10			Index Future	250.44	250.0850	250.4430	250.0850	22.00
18/11/2009	AL7T On 04-February-10			Index Future	320.47	318.7420	320.4650	318.7420	58.00
18/11/2009	ALBI On 04-February-10			Index Future	301.94	300.8600	301.9390	300.8600	585.00
18/11/2009	ALBI On 06-May-10			Index Future	307.48	306.3820	307.4800	306.3820	0.00
18/11/2009	ALBI On 05-August-10			Index Future	297.47	296.1980	297.4730	296.1980	0.00
18/11/2009	CRD1 On 04-February-10			Index Future	131.00	130.6880	130.9950	130.6880	2.00
18/11/2009	CRD1 On 06-May-10			Index Future	133.40	133.0870	133.3980	133.0870	0.00
18/11/2009	GOVI On 04-February-10			GOVI	303.66	302.5430	303.6560	302.5430	1,595.00
18/11/2009	GOVI On 06-May-10			GOVI	309.23	308.0970	309.2280	308.0970	0.00
18/11/2009	GOVI On 05-August-10			GOVI	314.99	313.8400	314.9910	313.8400	0.00
18/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2009	ILBI On 04-February-10			Index Future	364.51	364.5130	364.5050	364.5130	425.00
18/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
18/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
18/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
18/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
18/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
18/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
18/11/2009	JFRA On 04-February-10			JFra	6.98	0.0171	93.0230	0.0171	0.00
18/11/2009	JFRA On 06-May-10			JFra	7.12	0.0174	92.8790	0.0174	0.00
18/11/2009	JFRA On 05-August-10			JFra	7.33	0.0179	92.6710	0.0179	0.00
18/11/2009	JFRA On 04-November-10			JFra	7.66	0.0187	92.3400	0.0187	0.00
18/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
18/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
18/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
18/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
18/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
18/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
18/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
18/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
18/11/2009	OTH1 On 04-February-10			Index Future	292.52	291.5890	292.5220	291.5890	3.00
18/11/2009	OTH1 On 06-May-10			Index Future	297.89	296.9410	297.8890	296.9410	0.00
18/11/2009	R155 On 04-February-10			Bond Future	7.47	113.6425	113.7716	113.6425	31.00
18/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	44	0	0	0	0.00
18/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	0	0	0	0	0.00
18/11/2009	R157 On 04-February-10			Bond Future	8.35	127.6034	128.0937	127.6034	6,576.00
18/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	261	0	0	0	0.00
18/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3334	4	3	4	0.00
18/11/2009	R157 On 06-May-10			Bond Future	8.42	123.0914	123.5895	123.0914	0.00
18/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1967	2	2	2	0.00
18/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1565	2	2	2	0.00
18/11/2009	R157 On 05-August-10			Bond Future	8.45	125.4985	126.0022	125.4985	0.00
18/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2899	3	3	3	0.00
18/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1536	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2009	R186 On 04-February-10			Bond Future	9.03	113.5686	114.0646	113.5686	10,112.00
18/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	313	0	0	0	0.00
18/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7965	8	8	8	0.00
18/11/2009	R186 On 06-May-10			Bond Future	9.07	115.6747	116.1826	115.6747	0.00
18/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3311	3	3	3	0.00
18/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3981	4	4	4	0.00
18/11/2009	R186 On 05-August-10			Bond Future	9.10	112.6891	113.2003	112.6891	0.00
18/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5231	5	5	5	0.00
18/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3906	4	4	4	0.00
18/11/2009	R201 On 04-February-10			Bond Future	8.40	102.1984	102.5422	102.1984	486.00
18/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	75	0	0	0	0.00
18/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3734	4	4	4	0.00
18/11/2009	R201 On 06-May-10			Bond Future	8.46	104.1002	104.4510	104.1002	0.00
18/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1488	1	1	1	0.00
18/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1348	2	1	2	0.00
18/11/2009	R201 On 05-August-10			Bond Future	8.49	101.7619	102.1180	101.7619	0.00
18/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2808	3	3	3	0.00
18/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1004	1	1	1	0.00
18/11/2009	R203 On 04-February-10			Bond Future	8.95	99.0890	99.5431	99.0890	1,570.00
18/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	214	0	0	0	0.00
18/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4287	5	4	5	0.00
18/11/2009	R203 On 06-May-10			Bond Future	9.01	96.7608	97.2233	96.7608	0.00
18/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2013	2	2	2	0.00
18/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2080	2	2	2	0.00
18/11/2009	R203 On 05-August-10			Bond Future	9.06	98.6986	99.1687	98.6986	0.00
18/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3134	3	3	3	0.00
18/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2172	2	2	2	0.00
18/11/2009	R204 On 04-February-10			Bond Future	8.95	94.8663	95.3582	94.8663	3,649.00
18/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	231	0	0	0	0.00
18/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1703	1	2	1	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
18/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	562	0	1	0	200.00
18/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3217	4	3	4	0.00
18/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1407	2	1	2	200.00
18/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4713	5	5	5	0.00
18/11/2009	R204 On 06-May-10			Bond Future	9.01	96.6291	97.1326	96.6291	0.00
18/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2219	2	2	2	0.00
18/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2264	3	2	3	0.00
18/11/2009	R204 On 05-August-10			Bond Future	9.05	94.5157	95.0303	94.5157	0.00
18/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3425	3	3	3	0.00
18/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2323	3	2	3	0.00
18/11/2009	R206 On 04-February-10			Bond Future	8.48	97.0166	97.2995	97.0166	2.00
18/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	46	0	0	0	0.00
18/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3256	4	3	4	0.00
18/11/2009	R206 On 06-May-10			Bond Future	8.56	98.8197	99.1079	98.8197	0.00
18/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1474	1	1	1	0.00
18/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	889	1	1	1	0.00
18/11/2009	R206 On 05-August-10			Bond Future	8.61	97.0266	97.3203	97.0266	0.00
18/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2063	2	2	2	0.00
18/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	942	1	1	1	0.00
18/11/2009	R207 On 04-February-10			Bond Future	9.12	87.9477	88.4495	87.9477	600.00
18/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	165	0	0	0	0.00
18/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5517	6	6	6	0.00
18/11/2009	R207 On 06-May-10			Bond Future	9.18	89.5838	90.0933	89.5838	0.00
18/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2567	2	3	2	0.00
18/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2167	2	2	2	0.00
18/11/2009	R207 On 05-August-10			Bond Future	9.23	87.7334	88.2504	87.7334	0.00
18/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3836	4	4	4	0.00
18/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2297	3	2	3	0.00
18/11/2009	R208 On 04-February-10			Bond Future	9.12	85.5817	86.1014	85.5817	5,004.00
18/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	375	0	0	0	0.00
18/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4266	5	4	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
18/11/2009	R208 On 06-May-10			Bond Future	9.17	83.7716	84.2948	83.7716	0.00
18/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2687	2	3	2	0.00
18/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2206	2	2	2	0.00
18/11/2009	R208 On 05-August-10			Bond Future	9.21	85.4507	85.9838	85.4507	0.00
18/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3995	4	4	4	0.00
18/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2287	3	2	3	0.00
18/11/2009	R209 On 04-February-10			Bond Future	8.72	76.8735	76.9706	76.8735	1,800.00
18/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	36	0	0	0	2,500.00
18/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9386	9	9	9	0.00
18/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	93	0	0	0	0.00
18/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11086	11	11	11	0.00
18/11/2009	R209 On 06-May-10			Bond Future	8.75	75.1570	75.2455	75.1570	0.00
18/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2140	2	2	2	0.00
18/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4181	4	4	4	0.00
18/11/2009	R209 On 05-August-10			Bond Future	8.76	76.6580	76.7541	76.6580	0.00
18/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3838	4	4	4	0.00
18/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3950	4	4	4	0.00
18/11/2009	TRT1 On 04-February-10			Index Future	299.87	298.7770	299.8680	298.7770	100.00
18/11/2009	TRT1 On 06-May-10			Index Future	305.37	304.2610	305.3700	304.2610	0.00
19/11/2009	AL13 On 04-February-10			Index Future	250.53	250.4430	250.5340	250.4430	22.00
19/11/2009	AL7T On 04-February-10			Index Future	321.02	320.4650	321.0150	320.4650	58.00
19/11/2009	ALBI On 04-February-10			Index Future	302.52	301.9390	302.5150	301.9390	586.00
19/11/2009	ALBI On 06-May-10			Index Future	308.07	307.4800	308.0650	307.4800	0.00
19/11/2009	ALBI On 05-August-10			Index Future	298.07	297.4730	298.0690	297.4730	0.00
19/11/2009	CRD1 On 04-February-10			Index Future	131.10	130.9950	131.0960	130.9950	2.00
19/11/2009	CRD1 On 06-May-10			Index Future	133.50	133.3980	133.5010	133.3980	0.00
19/11/2009	GOVI On 04-February-10			GOVI	304.24	303.6560	304.2360	303.6560	1,595.00
19/11/2009	GOVI On 06-May-10			GOVI	309.82	309.2280	309.8190	309.2280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2009	GOVI On 05-August-10			GOVI	315.59	314.9910	315.5930	314.9910	0.00
19/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2009	ILBI On 04-February-10			Index Future	364.93	364.5050	364.9310	364.5050	425.00
19/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
19/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
19/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
19/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
19/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
19/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
19/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
19/11/2009	JFRA On 04-February-10			JFra	6.98	0.0171	93.0230	0.0171	0.00
19/11/2009	JFRA On 06-May-10			JFra	7.12	0.0174	92.8790	0.0174	0.00
19/11/2009	JFRA On 05-August-10			JFra	7.33	0.0179	92.6710	0.0179	0.00
19/11/2009	JFRA On 04-November-10			JFra	7.66	0.0187	92.3400	0.0187	0.00
19/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
19/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
19/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
19/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
19/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
19/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
19/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
19/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	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
19/11/2009	OTH1 On 04-February-10			Index Future	293.07	292.5220	293.0680	292.5220	3.00
19/11/2009	OTH1 On 06-May-10			Index Future	298.45	297.8890	298.4450	297.8890	0.00
19/11/2009	R155 On 04-February-10			Bond Future	7.46	113.7716	113.7868	113.7716	31.00
19/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	59	0	0	0	0.00
19/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	0	0	0	0	0.00
19/11/2009	R157 On 04-February-10			Bond Future	8.34	128.0937	128.1539	128.0937	6,576.00
19/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	266	0	0	0	0.00
19/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3279	3	3	3	0.00
19/11/2009	R157 On 06-May-10			Bond Future	8.40	123.5895	123.6471	123.5895	0.00
19/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1993	2	2	2	0.00
19/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1533	2	2	2	0.00
19/11/2009	R157 On 05-August-10			Bond Future	8.44	126.0022	126.0619	126.0022	0.00
19/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2932	3	3	3	0.00
19/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1510	2	2	2	0.00
19/11/2009	R186 On 04-February-10			Bond Future	8.97	114.0646	114.5543	114.0646	10,112.00
19/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	363	0	0	0	0.00
19/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	7525	8	8	8	0.00
19/11/2009	R186 On 06-May-10			Bond Future	9.02	116.1826	116.6846	116.1826	0.00
19/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3550	3	4	3	0.00
19/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	3718	4	4	4	0.00
19/11/2009	R186 On 05-August-10			Bond Future	9.05	113.2003	113.7058	113.2003	0.00
19/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	5513	5	6	5	0.00
19/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	3682	4	4	4	0.00
19/11/2009	R201 On 04-February-10			Bond Future	8.39	102.5422	102.5897	102.5422	486.00
19/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	77	0	0	0	0.00
19/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3689	4	4	4	0.00
19/11/2009	R201 On 06-May-10			Bond Future	8.45	104.4510	104.4964	104.4510	0.00
19/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1507	1	2	1	0.00
19/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1322	1	1	1	0.00
19/11/2009	R201 On 05-August-10			Bond Future	8.48	102.1180	102.1612	102.1180	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2834	3	3	3	0.00
19/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	987	1	1	1	0.00
19/11/2009	R203 On 04-February-10			Bond Future	8.93	99.5431	99.6597	99.5431	1,570.00
19/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	225	0	0	0	0.00
19/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4181	4	4	4	0.00
19/11/2009	R203 On 06-May-10			Bond Future	8.99	97.2233	97.3367	97.2233	0.00
19/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	2064	2	2	2	0.00
19/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2018	2	2	2	0.00
19/11/2009	R203 On 05-August-10			Bond Future	9.03	99.1687	99.2842	99.1687	0.00
19/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	3195	3	3	3	0.00
19/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2117	2	2	2	0.00
19/11/2009	R204 On 04-February-10			Bond Future	8.92	95.3582	95.5443	95.3582	3,649.00
19/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	250	0	0	0	0.00
19/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	602	1	1	1	200.00
19/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1796	2	2	2	200.00
19/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1314	1	1	1	200.00
19/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3071	3	3	3	0.00
19/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4546	5	5	5	0.00
19/11/2009	R204 On 06-May-10			Bond Future	8.98	97.1326	97.3201	97.1326	0.00
19/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2309	2	2	2	0.00
19/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2167	2	2	2	0.00
19/11/2009	R204 On 05-August-10			Bond Future	9.02	95.0303	95.2193	95.0303	0.00
19/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3530	3	4	3	0.00
19/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2239	2	2	2	0.00
19/11/2009	R206 On 04-February-10			Bond Future	8.47	97.2995	97.3382	97.2995	2.00
19/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	47	0	0	0	0.00
19/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3219	3	3	3	0.00
19/11/2009	R206 On 06-May-10			Bond Future	8.54	99.1079	99.1475	99.1079	0.00
19/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1494	1	1	1	0.00
19/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	870	1	1	1	0.00
19/11/2009	R206 On 05-August-10			Bond Future	8.59	97.3203	97.3575	97.3203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	2084	2	2	2	0.00
19/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	926	1	1	1	0.00
19/11/2009	R207 On 04-February-10			Bond Future	9.09	88.4495	88.6394	88.4495	600.00
19/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	179	0	0	0	0.00
19/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5341	6	5	6	0.00
19/11/2009	R207 On 06-May-10			Bond Future	9.15	90.0933	90.2854	90.0933	0.00
19/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2665	3	3	3	0.00
19/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2073	2	2	2	0.00
19/11/2009	R207 On 05-August-10			Bond Future	9.19	88.2504	88.4446	88.2504	0.00
19/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3947	4	4	4	0.00
19/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2214	2	2	2	0.00
19/11/2009	R208 On 04-February-10			Bond Future	9.08	86.1014	86.2982	86.1014	5,004.00
19/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	405	0	0	0	0.00
19/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4099	4	4	4	0.00
19/11/2009	R208 On 06-May-10			Bond Future	9.14	84.2948	84.4944	84.2948	0.00
19/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2790	3	3	3	0.00
19/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2109	2	2	2	0.00
19/11/2009	R208 On 05-August-10			Bond Future	9.18	85.9838	86.1863	85.9838	0.00
19/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	4113	4	4	4	0.00
19/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2203	2	2	2	0.00
19/11/2009	R209 On 04-February-10			Bond Future	8.68	76.9706	77.3039	76.9706	1,800.00
19/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	41	0	0	0	2,500.00
19/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	9704	9	10	9	0.00
19/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	78	0	0	0	0.00
19/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	10758	11	11	11	0.00
19/11/2009	R209 On 06-May-10			Bond Future	8.71	75.2455	75.5930	75.2455	0.00
19/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	2278	2	2	2	0.00
19/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	3971	4	4	4	0.00
19/11/2009	R209 On 05-August-10			Bond Future	8.72	76.7541	77.1001	76.7541	0.00
19/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	4013	4	4	4	0.00
19/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	3779	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2009	TRT1 On 04-February-10			Index Future	300.44	299.8680	300.4380	299.8680	100.00
19/11/2009	TRT1 On 06-May-10			Index Future	305.95	305.3700	305.9500	305.3700	0.00
20/11/2009	AL13 On 04-February-10			Index Future	250.26	250.5340	250.2590	250.5340	22.00
20/11/2009	AL7T On 04-February-10			Index Future	319.53	321.0150	319.5300	321.0150	58.00
20/11/2009	ALBI On 04-February-10			Index Future	300.98	302.5150	300.9760	302.5150	586.00
20/11/2009	ALBI On 06-May-10			Index Future	306.50	308.0650	306.4970	308.0650	0.00
20/11/2009	ALBI On 05-August-10			Index Future	296.60	298.0690	296.6030	298.0690	0.00
20/11/2009	CRD1 On 04-February-10			Index Future	130.76	131.0960	130.7630	131.0960	2.00
20/11/2009	CRD1 On 06-May-10			Index Future	133.16	133.5010	133.1620	133.5010	0.00
20/11/2009	GOVI On 04-February-10			GOVI	302.68	304.2360	302.6790	304.2360	1,445.00
20/11/2009	GOVI On 06-May-10			GOVI	308.23	309.8190	308.2320	309.8190	0.00
20/11/2009	GOVI On 05-August-10			GOVI	313.98	315.5930	313.9760	315.5930	0.00
20/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2009	ILBI On 04-February-10			Index Future	364.10	364.9310	364.1030	364.9310	425.00
20/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
20/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
20/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
20/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
20/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
20/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
20/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2009	JFRA On	04-February-10			JFra	6.98	0.0171	93.0230	0.0171	0.00
20/11/2009	JFRA On	06-May-10			JFra	7.12	0.0174	92.8790	0.0174	0.00
20/11/2009	JFRA On	05-August-10			JFra	7.33	0.0179	92.6710	0.0179	0.00
20/11/2009	JFRA On	04-November-10			JFra	7.66	0.0187	92.3400	0.0187	0.00
20/11/2009	JN02 On	04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
20/11/2009	JN05 On	04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
20/11/2009	JN10 On	04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
20/11/2009	JROD On	30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
20/11/2009	JROD On	31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
20/11/2009	JROD On	29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
20/11/2009	JROD On	26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
20/11/2009	JROD On	31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
20/11/2009	OTH1 On	04-February-10			Index Future	291.62	293.0680	291.6230	293.0680	3.00
20/11/2009	OTH1 On	06-May-10			Index Future	296.97	298.4450	296.9730	298.4450	0.00
20/11/2009	R155 On	04-February-10			Bond Future	7.55	113.7868	113.6501	113.7868	31.00
20/11/2009	R155 On	04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
20/11/2009	R155 On	04-February-10	7.50	Put	Bond Future	77	0	0	0	0.00
20/11/2009	R157 On	04-February-10			Bond Future	8.42	128.1539	127.7382	128.1539	6,576.00
20/11/2009	R157 On	04-February-10	7.75	Call	Bond Future	199	0	0	0	0.00
20/11/2009	R157 On	04-February-10	7.75	Put	Bond Future	3628	3	4	3	0.00
20/11/2009	R157 On	06-May-10			Bond Future	8.49	123.6471	123.2205	123.6471	0.00
20/11/2009	R157 On	06-May-10	8.50	Call	Bond Future	1762	2	2	2	0.00
20/11/2009	R157 On	06-May-10	8.50	Put	Bond Future	1729	2	2	2	0.00
20/11/2009	R157 On	05-August-10			Bond Future	8.53	126.0619	125.6310	126.0619	0.00
20/11/2009	R157 On	05-August-10	8.75	Call	Bond Future	2671	3	3	3	0.00
20/11/2009	R157 On	05-August-10	8.75	Put	Bond Future	1679	2	2	2	0.00
20/11/2009	R186 On	04-February-10			Bond Future	9.07	114.5543	113.6900	114.5543	10,112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	260	0	0	0	0.00
20/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8287	8	8	8	0.00
20/11/2009	R186 On 06-May-10			Bond Future	9.11	116.6846	115.8037	116.6846	0.00
20/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	3109	4	3	4	0.00
20/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4158	4	4	4	0.00
20/11/2009	R186 On 05-August-10			Bond Future	9.15	113.7058	112.8075	113.7058	0.00
20/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4994	6	5	6	0.00
20/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4061	4	4	4	0.00
20/11/2009	R201 On 04-February-10			Bond Future	8.48	102.5897	102.2575	102.5897	486.00
20/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	54	0	0	0	0.00
20/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3998	4	4	4	0.00
20/11/2009	R201 On 06-May-10			Bond Future	8.54	104.4964	104.1604	104.4964	0.00
20/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1332	2	1	2	0.00
20/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1483	1	1	1	0.00
20/11/2009	R201 On 05-August-10			Bond Future	8.58	102.1612	101.8194	102.1612	0.00
20/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2607	3	3	3	0.00
20/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1102	1	1	1	0.00
20/11/2009	R203 On 04-February-10			Bond Future	9.00	99.6597	99.2787	99.6597	1,570.00
20/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	175	0	0	0	0.00
20/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4512	4	5	4	0.00
20/11/2009	R203 On 06-May-10			Bond Future	9.07	97.3367	96.9506	97.3367	0.00
20/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1866	2	2	2	0.00
20/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2206	2	2	2	0.00
20/11/2009	R203 On 05-August-10			Bond Future	9.11	99.2842	98.8883	99.2842	0.00
20/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2966	3	3	3	0.00
20/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2284	2	2	2	0.00
20/11/2009	R204 On 04-February-10			Bond Future	9.00	95.5443	95.0684	95.5443	3,649.00
20/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	188	0	0	0	0.00
20/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	478	1	0	1	200.00
20/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1532	2	2	2	200.00
20/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1526	1	2	1	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
20/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3422	3	3	3	0.00
20/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	4960	5	5	5	0.00
20/11/2009	R204 On 06-May-10			Bond Future	9.06	97.3201	96.8323	97.3201	0.00
20/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	2056	2	2	2	0.00
20/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2402	2	2	2	0.00
20/11/2009	R204 On 05-August-10			Bond Future	9.11	95.2193	94.7255	95.2193	0.00
20/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3241	4	3	4	0.00
20/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2444	2	2	2	0.00
20/11/2009	R206 On 04-February-10			Bond Future	8.55	97.3382	97.0679	97.3382	2.00
20/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	32	0	0	0	0.00
20/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3474	3	3	3	0.00
20/11/2009	R206 On 06-May-10			Bond Future	8.64	99.1475	98.8712	99.1475	0.00
20/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1333	1	1	1	0.00
20/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	985	1	1	1	0.00
20/11/2009	R206 On 05-August-10			Bond Future	8.69	97.3575	97.0750	97.3575	0.00
20/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1906	2	2	2	0.00
20/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1031	1	1	1	0.00
20/11/2009	R207 On 04-February-10			Bond Future	9.17	88.6394	88.1539	88.6394	600.00
20/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	132	0	0	0	0.00
20/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5780	5	6	5	0.00
20/11/2009	R207 On 06-May-10			Bond Future	9.23	90.2854	89.7918	90.2854	0.00
20/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2393	3	2	3	0.00
20/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2295	2	2	2	0.00
20/11/2009	R207 On 05-August-10			Bond Future	9.28	88.4446	87.9431	88.4446	0.00
20/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3643	4	4	4	0.00
20/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2411	2	2	2	0.00
20/11/2009	R208 On 04-February-10			Bond Future	9.17	86.2982	85.7951	86.2982	5,004.00
20/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	312	0	0	0	0.00
20/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4509	4	5	4	0.00
20/11/2009	R208 On 06-May-10			Bond Future	9.22	84.4944	83.9875	84.4944	0.00
20/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2508	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2334	2	2	2	0.00
20/11/2009	R208 On 05-August-10			Bond Future	9.26	86.1863	85.6634	86.1863	0.00
20/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3792	4	4	4	0.00
20/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2405	2	2	2	0.00
20/11/2009	R209 On 04-February-10			Bond Future	8.80	77.3039	76.3191	77.3039	1,800.00
20/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	22	0	0	0	2,500.00
20/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	8756	10	9	10	0.00
20/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	115	0	0	0	0.00
20/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11724	11	12	11	0.00
20/11/2009	R209 On 06-May-10			Bond Future	8.83	75.5930	74.5822	75.5930	0.00
20/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1859	2	2	2	0.00
20/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4563	4	5	4	0.00
20/11/2009	R209 On 05-August-10			Bond Future	8.85	77.1001	76.0776	77.1001	0.00
20/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3480	4	3	4	0.00
20/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4269	4	4	4	0.00
20/11/2009	TRT1 On 04-February-10			Index Future	298.91	300.4380	298.9090	300.4380	100.00
20/11/2009	TRT1 On 06-May-10			Index Future	304.39	305.9500	304.3920	305.9500	0.00