



# Derivatives Weekly Statistics Report

From: 23/11/2009 To: 27/11/2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	AL13 On 04-February-10			Index Future	254.04	250.2590	254.0420	250.2590	22.00
23/11/2009	AL7T On 04-February-10			Index Future	324.00	319.5300	323.9970	319.5300	58.00
23/11/2009	ALBI On 04-February-10			Index Future	300.67	300.9760	300.6730	300.9760	586.00
23/11/2009	ALBI On 06-May-10			Index Future	306.19	306.4970	306.1890	306.4970	0.00
23/11/2009	ALBI On 05-August-10			Index Future	311.47	296.6030	311.4650	296.6030	0.00
23/11/2009	CRD1 On 04-February-10			Index Future	130.76	130.7630	130.7570	130.7630	2.00
23/11/2009	CRD1 On 06-May-10			Index Future	133.16	133.1620	133.1560	133.1620	0.00
23/11/2009	GOVI On 04-February-10			GOVI	302.37	302.6790	302.3650	302.6790	1,295.00
23/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	21606	0	2	0	0.00
23/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	37956	0	4	0	0.00
23/11/2009	GOVI On 06-May-10			GOVI	307.91	308.2320	307.9120	308.2320	0.00
23/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	47247	0	5	0	0.00
23/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	66127	0	7	0	0.00
23/11/2009	GOVI On 05-August-10			GOVI	313.65	313.9760	313.6500	313.9760	0.00
23/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	59565	0	6	0	0.00
23/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	79065	0	8	0	0.00
23/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2009	ILBI On 04-February-10			Index Future	363.67	364.1030	363.6680	364.1030	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
23/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
23/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
23/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
23/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
23/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
23/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
23/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
23/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
23/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
23/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
23/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
23/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
23/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00

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23/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
23/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
23/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
23/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
23/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
23/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
23/11/2009	OTH1 On 04-February-10			Index Future	291.37	291.6230	291.3660	291.6230	3.00
23/11/2009	OTH1 On 06-May-10			Index Future	296.71	296.9730	296.7100	296.9730	0.00
23/11/2009	R155 On 04-February-10			Bond Future	7.56	113.6501	113.6425	113.6501	31.00
23/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
23/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	85	0	0	0	0.00
23/11/2009	R157 On 04-February-10			Bond Future	8.44	127.7382	127.6383	127.7382	6,576.00
23/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	174	0	0	0	0.00
23/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3703	4	4	4	0.00
23/11/2009	R157 On 06-May-10			Bond Future	8.51	123.2205	123.1201	123.2205	0.00
23/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1696	2	2	2	0.00
23/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1763	2	2	2	0.00
23/11/2009	R157 On 05-August-10			Bond Future	8.56	125.6310	125.5259	125.6310	0.00
23/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2598	3	3	3	0.00
23/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1712	2	2	2	0.00
23/11/2009	R186 On 04-February-10			Bond Future	9.10	113.6900	113.4103	113.6900	10,112.00
23/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	216	0	0	0	0.00
23/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8522	8	9	8	0.00
23/11/2009	R186 On 06-May-10			Bond Future	9.14	115.8037	115.5184	115.8037	0.00
23/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2945	3	3	3	0.00
23/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4279	4	4	4	0.00
23/11/2009	R186 On 05-August-10			Bond Future	9.18	112.8075	112.5165	112.8075	0.00
23/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4808	5	5	5	0.00
23/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4166	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
23/11/2009	R201 On 04-February-10			Bond Future	8.50	102.2575	102.1787	102.2575	486.00
23/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	45	0	0	0	0.00
23/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4068	4	4	4	0.00
23/11/2009	R201 On 06-May-10			Bond Future	8.56	104.1604	104.0776	104.1604	0.00
23/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1279	1	1	1	0.00
23/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1513	1	2	1	0.00
23/11/2009	R201 On 05-August-10			Bond Future	8.60	101.8194	101.7368	101.8194	0.00
23/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2544	3	3	3	0.00
23/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1122	1	1	1	0.00
23/11/2009	R203 On 04-February-10			Bond Future	9.02	99.2787	99.1732	99.2787	1,570.00
23/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	152	0	0	0	0.00
23/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4595	5	5	5	0.00
23/11/2009	R203 On 06-May-10			Bond Future	9.09	96.9506	96.8428	96.9506	0.00
23/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1796	2	2	2	0.00
23/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2244	2	2	2	0.00
23/11/2009	R203 On 05-August-10			Bond Future	9.14	98.8883	98.7784	98.8883	0.00
23/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2890	3	3	3	0.00
23/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2318	2	2	2	0.00
23/11/2009	R204 On 04-February-10			Bond Future	9.02	95.0684	94.9528	95.0684	4,207.00
23/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	163	0	0	0	0.00
23/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	431	0	0	0	200.00
23/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1443	2	1	2	200.00
23/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1553	2	2	2	200.00
23/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3491	3	3	3	0.00
23/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5051	5	5	5	0.00
23/11/2009	R204 On 06-May-10			Bond Future	9.08	96.8323	96.7137	96.8323	0.00
23/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1979	2	2	2	0.00
23/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2443	2	2	2	0.00
23/11/2009	R204 On 05-August-10			Bond Future	9.13	94.7255	94.6040	94.7255	0.00
23/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3157	3	3	3	0.00
23/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2481	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
23/11/2009	R206 On 04-February-10			Bond Future	8.57	97.0679	97.0037	97.0679	2.00
23/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	27	0	0	0	0.00
23/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3533	3	4	3	0.00
23/11/2009	R206 On 06-May-10			Bond Future	8.66	98.8712	98.8045	98.8712	0.00
23/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1286	1	1	1	0.00
23/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1005	1	1	1	0.00
23/11/2009	R206 On 05-August-10			Bond Future	8.71	97.0750	97.0095	97.0750	0.00
23/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1859	2	2	2	0.00
23/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1049	1	1	1	0.00
23/11/2009	R207 On 04-February-10			Bond Future	9.20	88.1539	87.9771	88.1539	600.00
23/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	109	0	0	0	0.00
23/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5934	6	6	6	0.00
23/11/2009	R207 On 06-May-10			Bond Future	9.26	89.7918	89.6126	89.7918	0.00
23/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2280	2	2	2	0.00
23/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2361	2	2	2	0.00
23/11/2009	R207 On 05-August-10			Bond Future	9.31	87.9431	87.7560	87.9431	0.00
23/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3518	4	4	4	0.00
23/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2473	2	2	2	0.00
23/11/2009	R208 On 04-February-10			Bond Future	9.20	85.7951	85.6121	85.7951	5,004.00
23/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	267	0	0	0	0.00
23/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4647	5	5	5	0.00
23/11/2009	R208 On 06-May-10			Bond Future	9.25	83.9875	83.7955	83.9875	0.00
23/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2386	3	2	3	0.00
23/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2404	2	2	2	0.00
23/11/2009	R208 On 05-August-10			Bond Future	9.30	85.6634	85.4743	85.6634	0.00
23/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3664	4	4	4	0.00
23/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2466	2	2	2	0.00
23/11/2009	R209 On 04-February-10			Bond Future	8.83	76.3191	76.0802	76.3191	1,800.00
23/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	17	0	0	0	2,500.00
23/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	8517	9	9	9	0.00
23/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	115	0	0	0	0.00

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23/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	11958	12	12	12	0.00
23/11/2009	R209 On 06-May-10			Bond Future	8.86	74.5822	74.3369	74.5822	0.00
23/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1743	2	2	2	0.00
23/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4692	5	5	5	0.00
23/11/2009	R209 On 05-August-10			Bond Future	8.88	76.0776	75.8255	76.0776	0.00
23/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3335	3	3	3	0.00
23/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4376	4	4	4	0.00
23/11/2009	TRT1 On 04-February-10			Index Future	298.60	298.9090	298.6030	298.9090	100.00
23/11/2009	TRT1 On 06-May-10			Index Future	304.08	304.3920	304.0800	304.3920	0.00
24/11/2009	AL13 On 04-February-10			Index Future	253.88	254.0420	253.8770	254.0420	44.00
24/11/2009	AL7T On 04-February-10			Index Future	323.11	323.9970	323.1070	323.9970	58.00
24/11/2009	ALBI On 04-February-10			Index Future	299.74	300.6730	299.7390	300.6730	588.00
24/11/2009	ALBI On 06-May-10			Index Future	305.24	306.1890	305.2370	306.1890	0.00
24/11/2009	ALBI On 05-August-10			Index Future	310.64	311.4650	310.6410	311.4650	0.00
24/11/2009	CRD1 On 04-February-10			Index Future	130.57	130.7570	130.5680	130.7570	2.00
24/11/2009	CRD1 On 06-May-10			Index Future	132.96	133.1560	132.9630	133.1560	0.00
24/11/2009	GOVI On 04-February-10			GOVI	301.44	302.3650	301.4350	302.3650	1,145.00
24/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	17781	2	2	2	0.00
24/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	43431	4	4	4	0.00
24/11/2009	GOVI On 06-May-10			GOVI	306.96	307.9120	306.9640	307.9120	0.00
24/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	42886	5	4	5	0.00
24/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	71246	7	7	7	0.00
24/11/2009	GOVI On 05-August-10			GOVI	312.69	313.6500	312.6850	313.6500	0.00
24/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	55043	6	6	6	0.00
24/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	84193	8	8	8	0.00
24/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2009	ILBI On 04-February-10			Index Future	363.36	363.6680	363.3570	363.6680	425.00

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24/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
24/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
24/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
24/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
24/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
24/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
24/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	7.13	7.1300	92.8700	7.1300	0.00
24/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
24/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
24/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
24/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
24/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
24/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
24/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
24/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
24/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
24/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
24/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
24/11/2009	OTH1 On 04-February-10			Index Future	290.50	291.3660	290.5020	291.3660	3.00
24/11/2009	OTH1 On 06-May-10			Index Future	295.83	296.7100	295.8310	296.7100	0.00
24/11/2009	R155 On 04-February-10			Bond Future	7.60	113.6425	113.5742	113.6425	31.00
24/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
24/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	153	0	0	0	0.00
24/11/2009	R157 On 04-February-10			Bond Future	8.50	127.6383	127.3791	127.6383	6,576.00
24/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	141	0	0	0	0.00
24/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3929	4	4	4	0.00
24/11/2009	R157 On 06-May-10			Bond Future	8.57	123.1201	122.8576	123.1201	0.00
24/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1562	2	2	2	0.00
24/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1891	2	2	2	0.00
24/11/2009	R157 On 05-August-10			Bond Future	8.61	125.5259	125.2568	125.5259	0.00
24/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2441	3	2	3	0.00
24/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1824	2	2	2	0.00
24/11/2009	R186 On 04-February-10			Bond Future	9.15	113.4103	112.9372	113.4103	10,112.00
24/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	174	0	0	0	0.00
24/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8954	9	9	9	0.00
24/11/2009	R186 On 06-May-10			Bond Future	9.20	115.5184	115.0333	115.5184	0.00
24/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2718	3	3	3	0.00
24/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4537	4	5	4	0.00
24/11/2009	R186 On 05-August-10			Bond Future	9.23	112.5165	112.0280	112.5165	0.00
24/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4539	5	5	5	0.00
24/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4386	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
24/11/2009	R201 On 04-February-10			Bond Future	8.54	102.1787	102.0172	102.1787	486.00
24/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	37	0	0	0	0.00
24/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4222	4	4	4	0.00
24/11/2009	R201 On 06-May-10			Bond Future	8.61	104.0776	103.9121	104.0776	0.00
24/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1197	1	1	1	0.00
24/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1596	2	2	2	0.00
24/11/2009	R201 On 05-August-10			Bond Future	8.65	101.7368	101.5648	101.7368	0.00
24/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2433	3	2	3	0.00
24/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1183	1	1	1	0.00
24/11/2009	R203 On 04-February-10			Bond Future	9.07	99.1732	98.9049	99.1732	1,570.00
24/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	124	0	0	0	0.00
24/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4835	5	5	5	0.00
24/11/2009	R203 On 06-May-10			Bond Future	9.14	96.8428	96.5715	96.8428	0.00
24/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1664	2	2	2	0.00
24/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2383	2	2	2	0.00
24/11/2009	R203 On 05-August-10			Bond Future	9.19	98.7784	98.4994	98.7784	0.00
24/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2734	3	3	3	0.00
24/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2441	2	2	2	0.00
24/11/2009	R204 On 04-February-10			Bond Future	9.06	94.9528	94.7164	94.9528	4,207.00
24/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	137	0	0	0	0.00
24/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1319	1	1	1	200.00
24/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	376	0	0	0	200.00
24/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3672	3	4	3	0.00
24/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1665	2	2	2	200.00
24/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5261	5	5	5	0.00
24/11/2009	R204 On 06-May-10			Bond Future	9.12	96.7137	96.4771	96.7137	0.00
24/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1861	2	2	2	0.00
24/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2562	2	3	2	0.00
24/11/2009	R204 On 05-August-10			Bond Future	9.17	94.6040	94.3615	94.6040	0.00
24/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3019	3	3	3	0.00
24/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2586	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2009	R206 On 04-February-10			Bond Future	8.59	97.0037	96.9396	97.0037	2.00
24/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	24	0	0	0	0.00
24/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3594	4	4	4	0.00
24/11/2009	R206 On 06-May-10			Bond Future	8.68	98.8045	98.7379	98.8045	0.00
24/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1246	1	1	1	0.00
24/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1031	1	1	1	0.00
24/11/2009	R206 On 05-August-10			Bond Future	8.74	97.0095	96.9413	97.0095	0.00
24/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1816	2	2	2	0.00
24/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1075	1	1	1	0.00
24/11/2009	R207 On 04-February-10			Bond Future	9.24	87.9771	87.7421	87.9771	600.00
24/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	91	0	0	0	0.00
24/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6151	6	6	6	0.00
24/11/2009	R207 On 06-May-10			Bond Future	9.31	89.6126	89.3707	89.6126	0.00
24/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2152	2	2	2	0.00
24/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2475	2	2	2	0.00
24/11/2009	R207 On 05-August-10			Bond Future	9.36	87.7560	87.5130	87.7560	0.00
24/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3374	4	3	4	0.00
24/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2572	2	3	2	0.00
24/11/2009	R208 On 04-February-10			Bond Future	9.24	85.6121	85.3628	85.6121	5,004.00
24/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	229	0	0	0	0.00
24/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4858	5	5	5	0.00
24/11/2009	R208 On 06-May-10			Bond Future	9.30	83.7955	83.5443	83.7955	0.00
24/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2252	2	2	2	0.00
24/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2521	2	3	2	0.00
24/11/2009	R208 On 05-August-10			Bond Future	9.34	85.4743	85.2152	85.4743	0.00
24/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3509	4	4	4	0.00
24/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2570	2	3	2	0.00
24/11/2009	R209 On 04-February-10			Bond Future	8.90	76.0802	75.5198	76.0802	1,800.00
24/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	11	0	0	0	2,500.00
24/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	7983	9	8	9	0.00
24/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	141	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
24/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	12512	12	13	12	0.00
24/11/2009	R209 On 06-May-10			Bond Future	8.93	74.3369	73.7724	74.3369	0.00
24/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1536	2	2	2	0.00
24/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	5050	5	5	5	0.00
24/11/2009	R209 On 05-August-10			Bond Future	8.96	75.8255	75.2480	75.8255	0.00
24/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3056	3	3	3	0.00
24/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4674	4	5	4	0.00
24/11/2009	TRT1 On 04-February-10			Index Future	297.69	298.6030	297.6900	298.6030	100.00
24/11/2009	TRT1 On 06-May-10			Index Future	303.15	304.0800	303.1500	304.0800	0.00
25/11/2009	AL13 On 04-February-10			Index Future	253.92	253.8770	253.9180	253.8770	44.00
25/11/2009	AL7T On 04-February-10			Index Future	323.80	323.1070	323.8030	323.1070	58.00
25/11/2009	ALBI On 04-February-10			Index Future	300.47	299.7390	300.4670	299.7390	588.00
25/11/2009	ALBI On 06-May-10			Index Future	305.98	305.2370	305.9760	305.2370	68.00
25/11/2009	ALBI On 05-August-10			Index Future	311.25	310.6410	311.2450	310.6410	0.00
25/11/2009	CRD1 On 04-February-10			Index Future	130.76	130.5680	130.7580	130.5680	2.00
25/11/2009	CRD1 On 06-May-10			Index Future	133.16	132.9630	133.1560	132.9630	0.00
25/11/2009	GOVI On 04-February-10			GOVI	302.20	301.4350	302.2000	301.4350	1,132.00
25/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	20539	2	2	2	0.00
25/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	38539	4	4	4	0.00
25/11/2009	GOVI On 06-May-10			GOVI	307.74	306.9640	307.7410	306.9640	0.00
25/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	46132	4	5	4	0.00
25/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	66722	7	7	7	0.00
25/11/2009	GOVI On 05-August-10			GOVI	313.48	312.6850	313.4760	312.6850	0.00
25/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	58490	6	6	6	0.00
25/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	79730	8	8	8	0.00
25/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2009	ILBI On 04-February-10			Index Future	363.47	363.3570	363.4660	363.3570	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
25/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
25/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
25/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
25/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
25/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
25/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
25/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.15	92.8700	92.8500	92.8700	0.00
25/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.12	92.8700	92.8800	92.8700	0.00
25/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.05	92.8700	92.9500	92.8700	0.00
25/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.04	92.8700	92.9600	92.8700	0.00
25/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.05	92.8700	92.9500	92.8700	0.00
25/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.08	92.8700	92.9200	92.8700	0.00
25/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.11	92.8700	92.8900	92.8700	0.00
25/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.8700	92.6800	92.8700	0.00
25/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.59	92.8700	92.4100	92.8700	0.00
25/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.94	92.8700	92.0600	92.8700	0.00
25/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.32	92.8700	91.6800	92.8700	0.00
25/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.72	92.8700	91.2800	92.8700	0.00
25/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
25/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
25/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
25/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
25/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
25/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
25/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
25/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
25/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
25/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
25/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
25/11/2009	OTH1 On 04-February-10			Index Future	290.99	290.5020	290.9880	290.5020	3.00
25/11/2009	OTH1 On 06-May-10			Index Future	296.32	295.8310	296.3240	295.8310	0.00
25/11/2009	R155 On 04-February-10			Bond Future	7.57	113.5742	113.6197	113.5742	31.00
25/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
25/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	108	0	0	0	0.00
25/11/2009	R157 On 04-February-10			Bond Future	8.43	127.3791	127.7082	127.3791	6,576.00
25/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	174	0	0	0	0.00
25/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	3633	4	4	4	0.00
25/11/2009	R157 On 06-May-10			Bond Future	8.50	122.8576	123.1918	122.8576	0.00
25/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1721	2	2	2	0.00
25/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1716	2	2	2	0.00
25/11/2009	R157 On 05-August-10			Bond Future	8.54	125.2568	125.5944	125.2568	0.00
25/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2629	2	3	2	0.00
25/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1674	2	2	2	0.00
25/11/2009	R186 On 04-February-10			Bond Future	9.10	112.9372	113.3359	112.9372	10,112.00
25/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	198	0	0	0	0.00
25/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	8579	9	9	9	0.00
25/11/2009	R186 On 06-May-10			Bond Future	9.15	115.0333	115.4450	115.0333	0.00
25/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2890	3	3	3	0.00
25/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4298	5	4	5	0.00
25/11/2009	R186 On 05-August-10			Bond Future	9.19	112.0280	112.4439	112.0280	0.00
25/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4751	5	5	5	0.00
25/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4182	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
25/11/2009	R201 On 04-February-10			Bond Future	8.47	102.0172	102.2773	102.0172	486.00
25/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	47	0	0	0	0.00
25/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	3971	4	4	4	0.00
25/11/2009	R201 On 06-May-10			Bond Future	8.54	103.9121	104.1755	103.9121	0.00
25/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1318	1	1	1	0.00
25/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1454	2	1	2	0.00
25/11/2009	R201 On 05-August-10			Bond Future	8.57	101.5648	101.8337	101.5648	0.00
25/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2600	2	3	2	0.00
25/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1081	1	1	1	0.00
25/11/2009	R203 On 04-February-10			Bond Future	9.04	98.9049	99.0837	98.9049	1,570.00
25/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	135	0	0	0	0.00
25/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	4667	5	5	5	0.00
25/11/2009	R203 On 06-May-10			Bond Future	9.11	96.5715	96.7505	96.5715	0.00
25/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1740	2	2	2	0.00
25/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2280	2	2	2	0.00
25/11/2009	R203 On 05-August-10			Bond Future	9.15	98.4994	98.6836	98.4994	0.00
25/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2828	3	3	3	0.00
25/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2351	2	2	2	0.00
25/11/2009	R204 On 04-February-10			Bond Future	9.03	94.7164	94.9124	94.7164	4,207.00
25/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	151	0	0	0	0.00
25/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	408	0	0	0	200.00
25/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1403	1	1	1	200.00
25/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1553	2	2	2	200.00
25/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3508	4	4	4	0.00
25/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5079	5	5	5	0.00
25/11/2009	R204 On 06-May-10			Bond Future	9.09	96.4771	96.6742	96.4771	0.00
25/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1947	2	2	2	0.00
25/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2451	3	2	3	0.00
25/11/2009	R204 On 05-August-10			Bond Future	9.14	94.3615	94.5599	94.3615	0.00
25/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	3122	3	3	3	0.00
25/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2490	3	2	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
25/11/2009	R206 On 04-February-10			Bond Future	8.53	96.9396	97.1193	96.9396	2.00
25/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	29	0	0	0	0.00
25/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3419	4	3	4	0.00
25/11/2009	R206 On 06-May-10			Bond Future	8.62	98.7379	98.9227	98.7379	0.00
25/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1344	1	1	1	0.00
25/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	945	1	1	1	0.00
25/11/2009	R206 On 05-August-10			Bond Future	8.67	96.9413	97.1263	96.9413	0.00
25/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1924	2	2	2	0.00
25/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	998	1	1	1	0.00
25/11/2009	R207 On 04-February-10			Bond Future	9.19	87.7421	88.0595	87.7421	600.00
25/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	108	0	0	0	0.00
25/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	5850	6	6	6	0.00
25/11/2009	R207 On 06-May-10			Bond Future	9.25	89.3707	89.6935	89.3707	0.00
25/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	2307	2	2	2	0.00
25/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2307	2	2	2	0.00
25/11/2009	R207 On 05-August-10			Bond Future	9.30	87.5130	87.8353	87.5130	0.00
25/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3552	3	4	3	0.00
25/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2428	3	2	3	0.00
25/11/2009	R208 On 04-February-10			Bond Future	9.18	85.3628	85.6914	85.3628	5,004.00
25/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	266	0	0	0	0.00
25/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	4567	5	5	5	0.00
25/11/2009	R208 On 06-May-10			Bond Future	9.24	83.5443	83.8794	83.5443	0.00
25/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2415	2	2	2	0.00
25/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2349	3	2	3	0.00
25/11/2009	R208 On 05-August-10			Bond Future	9.28	85.2152	85.5569	85.2152	0.00
25/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3700	4	4	4	0.00
25/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2419	3	2	3	0.00
25/11/2009	R209 On 04-February-10			Bond Future	8.88	75.5198	75.6927	75.5198	1,800.00
25/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	12	0	0	0	2,500.00
25/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	8142	8	8	8	0.00
25/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	127	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
25/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	12340	13	12	13	0.00
25/11/2009	R209 On 06-May-10			Bond Future	8.91	73.7724	73.9441	73.7724	0.00
25/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1587	2	2	2	0.00
25/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	4929	5	5	5	0.00
25/11/2009	R209 On 05-August-10			Bond Future	8.93	75.2480	75.4189	75.2480	0.00
25/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	3127	3	3	3	0.00
25/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	4575	5	5	5	0.00
25/11/2009	TRT1 On 04-February-10			Index Future	298.44	297.6900	298.4350	297.6900	100.00
25/11/2009	TRT1 On 06-May-10			Index Future	303.91	303.1500	303.9070	303.1500	0.00
26/11/2009	AL13 On 04-February-10			Index Future	253.51	253.9180	253.5050	253.9180	44.00
26/11/2009	AL7T On 04-February-10			Index Future	321.62	323.8030	321.6230	323.8030	58.00
26/11/2009	ALBI On 04-February-10			Index Future	298.40	300.4670	298.4020	300.4670	589.00
26/11/2009	ALBI On 06-May-10			Index Future	303.87	305.9760	303.8730	305.9760	68.00
26/11/2009	ALBI On 05-August-10			Index Future	309.13	311.2450	309.1270	311.2450	0.00
26/11/2009	CRD1 On 04-February-10			Index Future	130.27	130.7580	130.2660	130.7580	2.00
26/11/2009	CRD1 On 06-May-10			Index Future	132.65	133.1560	132.6540	133.1560	0.00
26/11/2009	GOVI On 04-February-10			GOVI	300.10	302.2000	300.1020	302.2000	1,132.00
26/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	13014	2	1	2	0.00
26/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	51994	4	5	4	0.00
26/11/2009	GOVI On 06-May-10			GOVI	305.60	307.7410	305.6040	307.7410	0.00
26/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	36985	5	4	5	0.00
26/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	78945	7	8	7	0.00
26/11/2009	GOVI On 05-August-10			GOVI	311.30	313.4760	311.2990	313.4760	0.00
26/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	48855	6	5	6	0.00
26/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	91865	8	9	8	0.00
26/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2009	ILBI On 04-February-10			Index Future	363.72	363.4660	363.7220	363.4660	425.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
26/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
26/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
26/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
26/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
26/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
26/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
26/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.19	92.8500	92.8100	92.8500	0.00
26/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8800	92.8400	92.8800	0.00
26/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.10	92.9500	92.9000	92.9500	0.00
26/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9600	92.9100	92.9600	0.00
26/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.08	92.9500	92.9200	92.9500	0.00
26/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.9200	92.8800	92.9200	0.00
26/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.15	92.8900	92.8500	92.8900	0.00
26/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.37	92.6800	92.6300	92.6800	0.00
26/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.64	92.4100	92.3600	92.4100	0.00
26/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.98	92.0600	92.0200	92.0600	0.00
26/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.37	91.6800	91.6300	91.6800	0.00
26/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.78	91.2800	91.2200	91.2800	0.00
26/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
26/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
26/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
26/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
26/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
26/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
26/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
26/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
26/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
26/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
26/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
26/11/2009	OTH1 On 04-February-10			Index Future	289.08	290.9880	289.0780	290.9880	3.00
26/11/2009	OTH1 On 06-May-10			Index Future	294.38	296.3240	294.3780	296.3240	0.00
26/11/2009	R155 On 04-February-10			Bond Future	7.69	113.6197	113.4455	113.6197	31.00
26/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
26/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	282	0	0	0	0.00
26/11/2009	R157 On 04-February-10			Bond Future	8.54	127.7082	127.1405	127.7082	6,576.00
26/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	112	0	0	0	0.00
26/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	4139	4	4	4	0.00
26/11/2009	R157 On 06-May-10			Bond Future	8.62	123.1918	122.6102	123.1918	0.00
26/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1437	2	1	2	0.00
26/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	2014	2	2	2	0.00
26/11/2009	R157 On 05-August-10			Bond Future	8.67	125.5944	125.0021	125.5944	0.00
26/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2294	3	2	3	0.00
26/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1931	2	2	2	0.00
26/11/2009	R186 On 04-February-10			Bond Future	9.23	113.3359	112.2103	113.3359	10,112.00
26/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	120	0	0	0	0.00
26/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	9627	9	10	9	0.00
26/11/2009	R186 On 06-May-10			Bond Future	9.28	115.4450	114.2890	115.4450	0.00
26/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2386	3	2	3	0.00
26/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4950	4	5	4	0.00
26/11/2009	R186 On 05-August-10			Bond Future	9.32	112.4439	111.2655	112.4439	0.00
26/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4131	5	4	5	0.00
26/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4740	4	5	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
26/11/2009	R201 On 04-February-10			Bond Future	8.60	102.2773	101.7853	102.2773	486.00
26/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	26	0	0	0	0.00
26/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4442	4	4	4	0.00
26/11/2009	R201 On 06-May-10			Bond Future	8.67	104.1755	103.6721	104.1755	0.00
26/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1082	1	1	1	0.00
26/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1721	1	2	1	0.00
26/11/2009	R201 On 05-August-10			Bond Future	8.72	101.8337	101.3217	101.8337	0.00
26/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2278	3	2	3	0.00
26/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1271	1	1	1	0.00
26/11/2009	R203 On 04-February-10			Bond Future	9.15	99.0837	98.4912	99.0837	1,570.00
26/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	87	0	0	0	0.00
26/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	5212	5	5	5	0.00
26/11/2009	R203 On 06-May-10			Bond Future	9.22	96.7505	96.1485	96.7505	0.00
26/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1467	2	1	2	0.00
26/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2609	2	3	2	0.00
26/11/2009	R203 On 05-August-10			Bond Future	9.28	98.6836	98.0681	98.6836	0.00
26/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2501	3	3	3	0.00
26/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2640	2	3	2	0.00
26/11/2009	R204 On 04-February-10			Bond Future	9.14	94.9124	94.2631	94.9124	4,207.00
26/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	97	0	0	0	0.00
26/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	285	0	0	0	200.00
26/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1096	1	1	1	200.00
26/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1896	2	2	2	200.00
26/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	4035	4	4	4	0.00
26/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5674	5	6	5	0.00
26/11/2009	R204 On 06-May-10			Bond Future	9.21	96.6742	96.0116	96.6742	0.00
26/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1642	2	2	2	0.00
26/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2808	2	3	2	0.00
26/11/2009	R204 On 05-August-10			Bond Future	9.26	94.5599	93.8899	94.5599	0.00
26/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	2760	3	3	3	0.00
26/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2798	2	3	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
26/11/2009	R206 On 04-February-10			Bond Future	8.65	97.1193	96.7506	97.1193	2.00
26/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	17	0	0	0	0.00
26/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3776	3	4	3	0.00
26/11/2009	R206 On 06-May-10			Bond Future	8.74	98.9227	98.5445	98.9227	0.00
26/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1138	1	1	1	0.00
26/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1117	1	1	1	0.00
26/11/2009	R206 On 05-August-10			Bond Future	8.81	97.1263	96.7396	97.1263	0.00
26/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1693	2	2	2	0.00
26/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1153	1	1	1	0.00
26/11/2009	R207 On 04-February-10			Bond Future	9.30	88.0595	87.3970	88.0595	600.00
26/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	67	0	0	0	0.00
26/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6472	6	6	6	0.00
26/11/2009	R207 On 06-May-10			Bond Future	9.37	89.6935	89.0209	89.6935	0.00
26/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	1971	2	2	2	0.00
26/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2644	2	3	2	0.00
26/11/2009	R207 On 05-August-10			Bond Future	9.42	87.8353	87.1530	87.8353	0.00
26/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3165	4	3	4	0.00
26/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2723	2	3	2	0.00
26/11/2009	R208 On 04-February-10			Bond Future	9.30	85.6914	84.9516	85.6914	5,004.00
26/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	173	0	0	0	0.00
26/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	5214	5	5	5	0.00
26/11/2009	R208 On 06-May-10			Bond Future	9.37	83.8794	83.1220	83.8794	0.00
26/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2034	2	2	2	0.00
26/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2725	2	3	2	0.00
26/11/2009	R208 On 05-August-10			Bond Future	9.41	85.5569	84.7818	85.5569	0.00
26/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3257	4	3	4	0.00
26/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2751	2	3	2	0.00
26/11/2009	R209 On 04-February-10			Bond Future	9.02	75.6927	74.5807	75.6927	1,800.00
26/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	5	0	0	0	2,500.00
26/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	7099	8	7	8	0.00
26/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	196	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
26/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	13445	12	13	12	0.00
26/11/2009	R209 On 06-May-10			Bond Future	9.06	73.9441	72.8166	73.9441	0.00
26/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1222	2	1	2	0.00
26/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	5692	5	6	5	0.00
26/11/2009	R209 On 05-August-10			Bond Future	9.08	75.4189	74.2663	75.4189	0.00
26/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	2613	3	3	3	0.00
26/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	5213	5	5	5	0.00
26/11/2009	TRT1 On 04-February-10			Index Future	296.37	298.4350	296.3740	298.4350	100.00
26/11/2009	TRT1 On 06-May-10			Index Future	301.81	303.9070	301.8080	303.9070	0.00
27/11/2009	AL13 On 04-February-10			Index Future	253.59	253.5050	253.5920	253.5050	44.00
27/11/2009	AL7T On 04-February-10			Index Future	321.99	321.6230	321.9930	321.6230	58.00
27/11/2009	ALBI On 04-February-10			Index Future	298.68	298.4020	298.6820	298.4020	592.00
27/11/2009	ALBI On 06-May-10			Index Future	304.19	303.8730	304.1860	303.8730	127.00
27/11/2009	ALBI On 05-August-10			Index Future	309.46	309.1270	309.4590	309.1270	0.00
27/11/2009	CRD1 On 04-February-10			Index Future	130.35	130.2660	130.3500	130.2660	2.00
27/11/2009	CRD1 On 06-May-10			Index Future	132.74	132.6540	132.7400	132.6540	0.00
27/11/2009	GOVI On 04-February-10			GOVI	300.41	300.1020	300.4090	300.1020	1,132.00
27/11/2009	GOVI On 04-February-10	304.00	Call	GOVI	13767	1	1	1	0.00
27/11/2009	GOVI On 04-February-10	304.00	Put	GOVI	49677	5	5	5	0.00
27/11/2009	GOVI On 06-May-10			GOVI	305.92	305.6040	305.9160	305.6040	0.00
27/11/2009	GOVI On 06-May-10	309.80	Call	GOVI	38050	4	4	4	0.00
27/11/2009	GOVI On 06-May-10	309.80	Put	GOVI	76890	8	8	8	0.00
27/11/2009	GOVI On 05-August-10			GOVI	311.62	311.2990	311.6170	311.2990	0.00
27/11/2009	GOVI On 05-August-10	315.60	Call	GOVI	50043	5	5	5	0.00
27/11/2009	GOVI On 05-August-10	315.60	Put	GOVI	89873	9	9	9	0.00
27/11/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2009	ILBI On 04-February-10			Index Future	363.59	363.7220	363.5870	363.7220	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
27/11/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
27/11/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
27/11/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
27/11/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
27/11/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
27/11/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
27/11/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.21	92.8100	92.7900	92.8100	0.00
27/11/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.16	92.8400	92.8400	92.8400	0.00
27/11/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.10	92.9000	92.9000	92.9000	0.00
27/11/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9100	92.9500	92.9100	0.00
27/11/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
27/11/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.11	92.8800	92.8900	92.8800	0.00
27/11/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8500	92.8800	92.8500	0.00
27/11/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
27/11/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.61	92.3600	92.3900	92.3600	0.00
27/11/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.97	92.0200	92.0300	92.0200	0.00
27/11/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.36	91.6300	91.6400	91.6300	0.00
27/11/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.78	91.2200	91.2200	91.2200	0.00
27/11/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
27/11/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
27/11/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
27/11/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
27/11/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
27/11/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
27/11/2009	JROD On 30-November-09			Rodi	6.73	0.0030	0.0026	0.0030	0.00
27/11/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
27/11/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
27/11/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
27/11/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
27/11/2009	OTH1 On 04-February-10			Index Future	289.39	289.0780	289.3870	289.0780	3.00
27/11/2009	OTH1 On 06-May-10			Index Future	294.69	294.3780	294.6920	294.3780	0.00
27/11/2009	R155 On 04-February-10			Bond Future	7.68	113.4455	113.4606	113.4455	31.00
27/11/2009	R155 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	0.00
27/11/2009	R155 On 04-February-10	7.50	Put	Bond Future	267	0	0	0	0.00
27/11/2009	R157 On 04-February-10			Bond Future	8.53	127.1405	127.1951	127.1405	6,576.00
27/11/2009	R157 On 04-February-10	7.75	Call	Bond Future	113	0	0	0	0.00
27/11/2009	R157 On 04-February-10	7.75	Put	Bond Future	4085	4	4	4	0.00
27/11/2009	R157 On 06-May-10			Bond Future	8.61	122.6102	122.6720	122.6102	0.00
27/11/2009	R157 On 06-May-10	8.50	Call	Bond Future	1459	1	1	1	0.00
27/11/2009	R157 On 06-May-10	8.50	Put	Bond Future	1974	2	2	2	0.00
27/11/2009	R157 On 05-August-10			Bond Future	8.66	125.0021	125.0611	125.0021	0.00
27/11/2009	R157 On 05-August-10	8.75	Call	Bond Future	2322	2	2	2	0.00
27/11/2009	R157 On 05-August-10	8.75	Put	Bond Future	1900	2	2	2	0.00
27/11/2009	R186 On 04-February-10			Bond Future	9.21	112.2103	112.4028	112.2103	10,112.00
27/11/2009	R186 On 04-February-10	8.25	Call	Bond Future	126	0	0	0	0.00
27/11/2009	R186 On 04-February-10	8.25	Put	Bond Future	9440	10	9	10	0.00
27/11/2009	R186 On 06-May-10			Bond Future	9.26	114.2890	114.4879	114.2890	0.00
27/11/2009	R186 On 06-May-10	9.00	Call	Bond Future	2456	2	2	2	0.00
27/11/2009	R186 On 06-May-10	9.00	Put	Bond Future	4821	5	5	5	0.00
27/11/2009	R186 On 05-August-10			Bond Future	9.30	111.2655	111.4710	111.2655	0.00
27/11/2009	R186 On 05-August-10	9.25	Call	Bond Future	4225	4	4	4	0.00
27/11/2009	R186 On 05-August-10	9.25	Put	Bond Future	4629	5	5	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
27/11/2009	R201 On 04-February-10			Bond Future	8.59	101.7853	101.8285	101.7853	486.00
27/11/2009	R201 On 04-February-10	7.50	Call	Bond Future	26	0	0	0	0.00
27/11/2009	R201 On 04-February-10	7.50	Put	Bond Future	4399	4	4	4	0.00
27/11/2009	R201 On 06-May-10			Bond Future	8.66	103.6721	103.7208	103.6721	0.00
27/11/2009	R201 On 06-May-10	8.50	Call	Bond Future	1099	1	1	1	0.00
27/11/2009	R201 On 06-May-10	8.50	Put	Bond Future	1689	2	2	2	0.00
27/11/2009	R201 On 05-August-10			Bond Future	8.70	101.3217	101.3682	101.3217	0.00
27/11/2009	R201 On 05-August-10	9.00	Call	Bond Future	2302	2	2	2	0.00
27/11/2009	R201 On 05-August-10	9.00	Put	Bond Future	1248	1	1	1	0.00
27/11/2009	R203 On 04-February-10			Bond Future	9.13	98.4912	98.6062	98.4912	1,570.00
27/11/2009	R203 On 04-February-10	8.20	Call	Bond Future	92	0	0	0	0.00
27/11/2009	R203 On 04-February-10	8.20	Put	Bond Future	5102	5	5	5	0.00
27/11/2009	R203 On 06-May-10			Bond Future	9.20	96.1485	96.2604	96.1485	0.00
27/11/2009	R203 On 06-May-10	9.00	Call	Bond Future	1508	1	2	1	0.00
27/11/2009	R203 On 06-May-10	9.00	Put	Bond Future	2538	3	3	3	0.00
27/11/2009	R203 On 05-August-10			Bond Future	9.25	98.0681	98.1868	98.0681	0.00
27/11/2009	R203 On 05-August-10	9.25	Call	Bond Future	2556	3	3	3	0.00
27/11/2009	R203 On 05-August-10	9.25	Put	Bond Future	2576	3	3	3	0.00
27/11/2009	R204 On 04-February-10			Bond Future	9.13	94.2631	94.3261	94.2631	4,207.00
27/11/2009	R204 On 04-February-10	8.20	Call	Bond Future	98	0	0	0	0.00
27/11/2009	R204 On 04-February-10	8.50	Call	Bond Future	288	0	0	0	200.00
27/11/2009	R204 On 04-February-10	9.00	Call	Bond Future	1112	1	1	1	100.00
27/11/2009	R204 On 04-February-10	9.00	Put	Bond Future	1849	2	2	2	200.00
27/11/2009	R204 On 04-February-10	8.50	Put	Bond Future	3975	4	4	4	0.00
27/11/2009	R204 On 04-February-10	8.20	Put	Bond Future	5612	6	6	6	0.00
27/11/2009	R204 On 06-May-10			Bond Future	9.20	96.0116	96.0787	96.0116	0.00
27/11/2009	R204 On 06-May-10	9.00	Call	Bond Future	1664	2	2	2	0.00
27/11/2009	R204 On 06-May-10	9.00	Put	Bond Future	2763	3	3	3	0.00
27/11/2009	R204 On 05-August-10			Bond Future	9.25	93.8899	93.9556	93.8899	0.00
27/11/2009	R204 On 05-August-10	9.25	Call	Bond Future	2788	3	3	3	0.00
27/11/2009	R204 On 05-August-10	9.25	Put	Bond Future	2761	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
27/11/2009	R206 On 04-February-10			Bond Future	8.64	96.7506	96.7858	96.7506	2.00
27/11/2009	R206 On 04-February-10	7.50	Call	Bond Future	17	0	0	0	0.00
27/11/2009	R206 On 04-February-10	7.50	Put	Bond Future	3741	4	4	4	0.00
27/11/2009	R206 On 06-May-10			Bond Future	8.73	98.5445	98.5838	98.5445	0.00
27/11/2009	R206 On 06-May-10	8.75	Call	Bond Future	1155	1	1	1	0.00
27/11/2009	R206 On 06-May-10	8.75	Put	Bond Future	1095	1	1	1	0.00
27/11/2009	R206 On 05-August-10			Bond Future	8.80	96.7396	96.7793	96.7396	0.00
27/11/2009	R206 On 05-August-10	9.00	Call	Bond Future	1713	2	2	2	0.00
27/11/2009	R206 On 05-August-10	9.00	Put	Bond Future	1133	1	1	1	0.00
27/11/2009	R207 On 04-February-10			Bond Future	9.29	87.3970	87.4612	87.3970	600.00
27/11/2009	R207 On 04-February-10	8.25	Call	Bond Future	68	0	0	0	0.00
27/11/2009	R207 On 04-February-10	8.25	Put	Bond Future	6408	6	6	6	0.00
27/11/2009	R207 On 06-May-10			Bond Future	9.36	89.0209	89.0838	89.0209	0.00
27/11/2009	R207 On 06-May-10	9.25	Call	Bond Future	1993	2	2	2	0.00
27/11/2009	R207 On 06-May-10	9.25	Put	Bond Future	2603	3	3	3	0.00
27/11/2009	R207 On 05-August-10			Bond Future	9.41	87.1530	87.2203	87.1530	0.00
27/11/2009	R207 On 05-August-10	9.50	Call	Bond Future	3195	3	3	3	0.00
27/11/2009	R207 On 05-August-10	9.50	Put	Bond Future	2686	3	3	3	0.00
27/11/2009	R208 On 04-February-10			Bond Future	9.28	84.9516	85.0783	84.9516	5,004.00
27/11/2009	R208 On 04-February-10	8.50	Call	Bond Future	181	0	0	0	0.00
27/11/2009	R208 On 04-February-10	8.50	Put	Bond Future	5095	5	5	5	0.00
27/11/2009	R208 On 06-May-10			Bond Future	9.34	83.1220	83.2526	83.1220	0.00
27/11/2009	R208 On 06-May-10	9.25	Call	Bond Future	2088	2	2	2	0.00
27/11/2009	R208 On 06-May-10	9.25	Put	Bond Future	2649	3	3	3	0.00
27/11/2009	R208 On 05-August-10			Bond Future	9.39	84.7818	84.9162	84.7818	0.00
27/11/2009	R208 On 05-August-10	9.50	Call	Bond Future	3325	3	3	3	0.00
27/11/2009	R208 On 05-August-10	9.50	Put	Bond Future	2685	3	3	3	0.00
27/11/2009	R209 On 04-February-10			Bond Future	8.99	74.5807	74.8194	74.5807	1,800.00
27/11/2009	R209 On 04-February-10	7.50	Call	Bond Future	6	0	0	0	2,500.00
27/11/2009	R209 On 04-February-10	10.00	Call	Bond Future	7314	7	7	7	0.00
27/11/2009	R209 On 04-February-10	10.00	Put	Bond Future	172	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
27/11/2009	R209 On 04-February-10	7.50	Put	Bond Future	13208	13	13	13	0.00
27/11/2009	R209 On 06-May-10			Bond Future	9.03	72.8166	73.0613	72.8166	0.00
27/11/2009	R209 On 06-May-10	8.50	Call	Bond Future	1287	1	1	1	0.00
27/11/2009	R209 On 06-May-10	8.50	Put	Bond Future	5512	6	6	6	0.00
27/11/2009	R209 On 05-August-10			Bond Future	9.05	74.2663	74.5173	74.2663	0.00
27/11/2009	R209 On 05-August-10	8.75	Call	Bond Future	2711	3	3	3	0.00
27/11/2009	R209 On 05-August-10	8.75	Put	Bond Future	5060	5	5	5	0.00
27/11/2009	TRT1 On 04-February-10			Index Future	296.68	296.3740	296.6770	296.3740	100.00
27/11/2009	TRT1 On 06-May-10			Index Future	302.12	301.8080	302.1160	301.8080	0.00