



Derivatives Weekly Statistics Report

From: 14/12/2009 To: 18/12/2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	AL13 On 04-February-10			Index Future	253.99	253.8760	253.9940	253.8760	44.00
14/12/2009	AL7T On 04-February-10			Index Future	333.99	333.6930	333.9900	333.6930	58.00
14/12/2009	ALBI On 04-February-10			Index Future	301.12	300.8210	301.1160	300.8210	1,069.00
14/12/2009	ALBI On 06-May-10			Index Future	306.63	306.3270	306.6280	306.3270	127.00
14/12/2009	ALBI On 05-August-10			Index Future	312.01	311.6720	312.0120	311.6720	0.00
14/12/2009	CRD1 On 04-February-10			Index Future	130.92	130.8350	130.9220	130.8350	2.00
14/12/2009	CRD1 On 06-May-10			Index Future	133.32	133.2300	133.3180	133.2300	0.00
14/12/2009	GOVI On 04-February-10			GOVI	302.80	302.5030	302.8020	302.5030	1,132.00
14/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	19011	2	2	2	0.00
14/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30991	3	3	3	0.00
14/12/2009	GOVI On 06-May-10			GOVI	308.34	308.0410	308.3440	308.0410	0.00
14/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	45541	4	5	4	0.00
14/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60101	6	6	6	0.00
14/12/2009	GOVI On 05-August-10			GOVI	314.09	313.7790	314.0890	313.7790	0.00
14/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	58746	6	6	6	0.00
14/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	73856	8	7	8	0.00
14/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2009	ILBI On 04-February-10			Index Future	362.69	362.9660	362.6910	362.9660	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
14/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
14/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
14/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
14/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
14/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
14/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
14/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
14/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.23	92.7600	92.7700	92.7600	0.00
14/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7890	92.7880	92.7890	0.00
14/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.13	92.8710	92.8710	92.8710	0.00
14/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.11	92.8950	92.8890	92.8950	0.00
14/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.11	92.8960	92.8930	92.8960	0.00
14/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8780	92.8770	92.8780	0.00
14/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8610	92.8760	92.8610	0.00
14/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.32	92.6790	92.6810	92.6790	0.00
14/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.53	92.4600	92.4750	92.4600	0.00
14/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.88	92.1150	92.1240	92.1150	0.00
14/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.28	91.7430	91.7210	91.7430	5,000.00
14/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3410	91.3430	91.3410	0.00
14/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
14/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
14/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
14/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
14/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
14/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
14/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
14/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
14/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
14/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
14/12/2009	OTH1 On 04-February-10			Index Future	291.84	291.5540	291.8380	291.5540	3.00
14/12/2009	OTH1 On 06-May-10			Index Future	297.18	296.8910	297.1790	296.8910	0.00
14/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5439	113.5515	113.5439	31.00
14/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	178	0	0	0	0.00
14/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	354	0	0	0	0.00
14/12/2009	R157 On 04-February-10			Bond Future	8.44	127.6333	127.6383	127.6333	6,593.00
14/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	89	0	0	0	0.00
14/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3618	4	4	4	0.00
14/12/2009	R157 On 06-May-10			Bond Future	8.52	123.1105	123.1153	123.1105	0.00
14/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1579	2	2	2	0.00
14/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1651	2	2	2	0.00
14/12/2009	R157 On 05-August-10			Bond Future	8.56	125.5031	125.5076	125.5031	0.00
14/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2499	3	2	3	0.00
14/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1631	2	2	2	0.00
14/12/2009	R186 On 04-February-10			Bond Future	9.02	113.9145	114.1115	113.9145	18,786.00
14/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	142	0	0	0	0.00
14/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7747	8	8	8	0.00
14/12/2009	R186 On 06-May-10			Bond Future	9.07	116.0160	116.2197	116.0160	0.00
14/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	3039	3	3	3	0.00
14/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3672	4	4	4	0.00
14/12/2009	R186 On 05-August-10			Bond Future	9.10	113.0173	113.2278	113.0173	0.00
14/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4934	5	5	5	0.00
14/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3581	4	4	4	0.00
14/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1274	102.1314	102.1274	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	12	0	0	0	0.00
14/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4082	4	4	4	0.00
14/12/2009	R201 On 06-May-10			Bond Future	8.58	104.0174	104.0211	104.0174	0.00
14/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1096	1	1	1	0.00
14/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1386	1	1	1	0.00
14/12/2009	R201 On 05-August-10			Bond Future	8.62	101.6687	101.6687	101.6687	0.00
14/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2331	2	2	2	0.00
14/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	977	1	1	1	0.00
14/12/2009	R203 On 04-February-10			Bond Future	9.08	98.8419	98.8472	98.8419	1,570.00
14/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	49	0	0	0	0.00
14/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4818	5	5	5	0.00
14/12/2009	R203 On 06-May-10			Bond Future	9.15	96.4949	96.5000	96.4949	0.00
14/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1478	1	1	1	0.00
14/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2268	2	2	2	0.00
14/12/2009	R203 On 05-August-10			Bond Future	9.21	98.4199	98.4249	98.4199	0.00
14/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2466	2	2	2	0.00
14/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2248	2	2	2	0.00
14/12/2009	R204 On 04-February-10			Bond Future	9.07	94.6359	94.6359	94.6359	4,207.00
14/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	52	0	0	0	0.00
14/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	1012	1	1	1	100.00
14/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	198	0	0	0	200.00
14/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3575	4	4	4	0.00
14/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1439	1	1	1	200.00
14/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5256	5	5	5	0.00
14/12/2009	R204 On 06-May-10			Bond Future	9.14	96.3871	96.3871	96.3871	0.00
14/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1649	2	2	2	0.00
14/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2440	2	2	2	0.00
14/12/2009	R204 On 05-August-10			Bond Future	9.19	94.2571	94.2626	94.2571	0.00
14/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2800	3	3	3	0.00
14/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2466	2	2	2	0.00
14/12/2009	R206 On 04-February-10			Bond Future	8.57	97.0037	97.0069	97.0037	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	9	0	0	0	0.00
14/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3512	4	4	4	0.00
14/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7985	98.8015	98.7985	0.00
14/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1201	1	1	1	0.00
14/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	923	1	1	1	0.00
14/12/2009	R206 On 05-August-10			Bond Future	8.72	96.9953	96.9982	96.9953	0.00
14/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1770	2	2	2	0.00
14/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	972	1	1	1	0.00
14/12/2009	R207 On 04-February-10			Bond Future	9.15	88.1893	88.2543	88.1893	600.00
14/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	51	0	0	0	0.00
14/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5598	6	6	6	0.00
14/12/2009	R207 On 06-May-10			Bond Future	9.22	89.8265	89.8902	89.8265	0.00
14/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2230	2	2	2	0.00
14/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2033	2	2	2	0.00
14/12/2009	R207 On 05-August-10			Bond Future	9.27	87.9658	88.0340	87.9658	0.00
14/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3485	3	3	3	0.00
14/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2162	2	2	2	0.00
14/12/2009	R208 On 04-February-10			Bond Future	9.16	85.8257	85.8318	85.8257	5,004.00
14/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	166	0	0	0	0.00
14/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4326	4	4	4	0.00
14/12/2009	R208 On 06-May-10			Bond Future	9.22	84.0116	84.0176	84.0116	0.00
14/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2251	2	2	2	0.00
14/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2047	2	2	2	0.00
14/12/2009	R208 On 05-August-10			Bond Future	9.26	85.6870	85.6870	85.6870	0.00
14/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3597	4	4	4	0.00
14/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2186	2	2	2	0.00
14/12/2009	R209 On 04-February-10			Bond Future	8.76	76.5513	76.6397	76.5513	1,800.00
14/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	5	0	0	0	2,500.00
14/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8991	9	9	9	0.00
14/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	29	0	0	0	0.00
14/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11386	11	11	11	0.00

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14/12/2009	R209 On 06-May-10			Bond Future	8.79	74.8208	74.9007	74.8208	0.00
14/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1736	2	2	2	0.00
14/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4122	4	4	4	0.00
14/12/2009	R209 On 05-August-10			Bond Future	8.81	76.3073	76.3947	76.3073	0.00
14/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3377	3	3	3	0.00
14/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3849	4	4	4	0.00
14/12/2009	TRT1 On 04-February-10			Index Future	299.04	298.7410	299.0350	298.7410	100.00
14/12/2009	TRT1 On 06-May-10			Index Future	304.51	304.2100	304.5090	304.2100	0.00
15/12/2009	AL13 On 04-February-10			Index Future	253.94	253.9940	253.9420	253.9940	44.00
15/12/2009	AL7T On 04-February-10			Index Future	333.77	333.9900	333.7710	333.9900	58.00
15/12/2009	ALBI On 04-February-10			Index Future	300.99	301.1160	300.9900	301.1160	1,072.00
15/12/2009	ALBI On 06-May-10			Index Future	306.50	306.6280	306.4990	306.6280	127.00
15/12/2009	ALBI On 05-August-10			Index Future	311.72	312.0120	311.7150	312.0120	0.00
15/12/2009	CRD1 On 04-February-10			Index Future	130.89	130.9220	130.8850	130.9220	2.00
15/12/2009	CRD1 On 06-May-10			Index Future	133.28	133.3180	133.2800	133.3180	0.00
15/12/2009	GOVI On 04-February-10			GOVI	302.67	302.8020	302.6690	302.8020	1,132.00
15/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	18218	2	2	2	0.00
15/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31528	3	3	3	0.00
15/12/2009	GOVI On 06-May-10			GOVI	308.21	308.3440	308.2090	308.3440	0.00
15/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	44734	5	4	5	0.00
15/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60644	6	6	6	0.00
15/12/2009	GOVI On 05-August-10			GOVI	313.95	314.0890	313.9510	314.0890	0.00
15/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	57954	6	6	6	0.00
15/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74444	7	7	7	0.00
15/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2009	ILBI On 04-February-10			Index Future	362.88	362.6910	362.8760	362.6910	425.00
15/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00

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15/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
15/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
15/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
15/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
15/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
15/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
15/12/2009	JBAF On 15-December-09			Jibar Tradeable Future	7.23	92.7700	92.7700	92.7700	0.00
15/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.7880	92.8000	92.7880	0.00
15/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8710	92.8900	92.8710	0.00
15/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.8890	92.9100	92.8890	0.00
15/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.8930	92.9100	92.8930	0.00
15/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.8770	92.9000	92.8770	0.00
15/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8760	92.8800	92.8760	0.00
15/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.30	92.6810	92.7000	92.6810	0.00
15/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4750	92.4800	92.4750	0.00
15/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.1240	92.1400	92.1240	0.00
15/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7210	91.7700	91.7210	5,000.00
15/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3430	91.3400	91.3430	0.00
15/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
15/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
15/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
15/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
15/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
15/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
15/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
15/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
15/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
15/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
15/12/2009	OTH1 On 04-February-10			Index Future	291.57	291.8380	291.5700	291.8380	3.00
15/12/2009	OTH1 On 06-May-10			Index Future	296.91	297.1790	296.9070	297.1790	0.00
15/12/2009	R155 On 04-February-10			Bond Future	7.63	113.5515	113.5288	113.5515	31.00
15/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	167	0	0	0	0.00
15/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	366	0	0	0	0.00
15/12/2009	R157 On 04-February-10			Bond Future	8.45	127.6383	127.5934	127.6383	6,593.00
15/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	82	0	0	0	0.00
15/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3656	4	4	4	0.00
15/12/2009	R157 On 06-May-10			Bond Future	8.53	123.1153	123.0675	123.1153	0.00
15/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1549	2	2	2	0.00
15/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1668	2	2	2	0.00
15/12/2009	R157 On 05-August-10			Bond Future	8.57	125.5076	125.4574	125.5076	0.00
15/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2466	2	2	2	0.00
15/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1648	2	2	2	0.00
15/12/2009	R186 On 04-February-10			Bond Future	9.05	114.1115	113.8302	114.1115	18,786.00
15/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	118	0	0	0	0.00
15/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8005	8	8	8	0.00
15/12/2009	R186 On 06-May-10			Bond Future	9.10	116.2197	115.9328	116.2197	0.00
15/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2890	3	3	3	0.00
15/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3810	4	4	4	0.00
15/12/2009	R186 On 05-August-10			Bond Future	9.13	113.2278	112.9351	113.2278	0.00
15/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4760	5	5	5	0.00
15/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3700	4	4	4	0.00
15/12/2009	R201 On 04-February-10			Bond Future	8.52	102.1314	102.0959	102.1314	486.00
15/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	10	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
15/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4116	4	4	4	0.00
15/12/2009	R201 On 06-May-10			Bond Future	8.59	104.0211	103.9835	104.0211	0.00
15/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1074	1	1	1	0.00
15/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1402	1	1	1	0.00
15/12/2009	R201 On 05-August-10			Bond Future	8.63	101.6687	101.6293	101.6687	0.00
15/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2303	2	2	2	0.00
15/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	988	1	1	1	0.00
15/12/2009	R203 On 04-February-10			Bond Future	9.09	98.8472	98.7947	98.8472	1,570.00
15/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	44	0	0	0	0.00
15/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4865	5	5	5	0.00
15/12/2009	R203 On 06-May-10			Bond Future	9.16	96.5000	96.4540	96.5000	0.00
15/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1451	1	1	1	0.00
15/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2287	2	2	2	0.00
15/12/2009	R203 On 05-August-10			Bond Future	9.22	98.4249	98.3702	98.4249	0.00
15/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2432	2	2	2	0.00
15/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2268	2	2	2	0.00
15/12/2009	R204 On 04-February-10			Bond Future	9.08	94.6359	94.5842	94.6359	4,207.00
15/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	48	0	0	0	0.00
15/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	185	0	0	0	200.00
15/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	978	1	1	1	100.00
15/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1456	1	1	1	200.00
15/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3614	4	4	4	0.00
15/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5304	5	5	5	0.00
15/12/2009	R204 On 06-May-10			Bond Future	9.15	96.3871	96.3309	96.3871	0.00
15/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1617	2	2	2	0.00
15/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2464	2	2	2	0.00
15/12/2009	R204 On 05-August-10			Bond Future	9.20	94.2626	94.2077	94.2626	0.00
15/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2765	3	3	3	0.00
15/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2486	2	2	2	0.00
15/12/2009	R206 On 04-February-10			Bond Future	8.59	97.0069	96.9428	97.0069	2.00
15/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	8	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
15/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3575	4	4	4	0.00
15/12/2009	R206 On 06-May-10			Bond Future	8.68	98.8015	98.7379	98.8015	0.00
15/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1162	1	1	1	0.00
15/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	947	1	1	1	0.00
15/12/2009	R206 On 05-August-10			Bond Future	8.74	96.9982	96.9299	96.9982	0.00
15/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1726	2	2	2	0.00
15/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	996	1	1	1	0.00
15/12/2009	R207 On 04-February-10			Bond Future	9.17	88.2543	88.1421	88.2543	600.00
15/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	44	0	0	0	0.00
15/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5704	6	6	6	0.00
15/12/2009	R207 On 06-May-10			Bond Future	9.24	89.8902	89.7686	89.8902	0.00
15/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2159	2	2	2	0.00
15/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2084	2	2	2	0.00
15/12/2009	R207 On 05-August-10			Bond Future	9.29	88.0340	87.9091	88.0340	0.00
15/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3406	3	3	3	0.00
15/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2208	2	2	2	0.00
15/12/2009	R208 On 04-February-10			Bond Future	9.17	85.8318	85.7768	85.8318	5,004.00
15/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	154	0	0	0	0.00
15/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4369	4	4	4	0.00
15/12/2009	R208 On 06-May-10			Bond Future	9.23	84.0176	83.9575	84.0176	0.00
15/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2212	2	2	2	0.00
15/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2068	2	2	2	0.00
15/12/2009	R208 On 05-August-10			Bond Future	9.27	85.6870	85.6279	85.6870	0.00
15/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3556	4	4	4	0.00
15/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2204	2	2	2	0.00
15/12/2009	R209 On 04-February-10			Bond Future	8.78	76.6397	76.4791	76.6397	1,801.00
15/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	4	0	0	0	2,500.00
15/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8831	9	9	9	0.00
15/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	30	0	0	0	0.00
15/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11546	11	12	11	0.00
15/12/2009	R209 On 06-May-10			Bond Future	8.81	74.9007	74.7412	74.9007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1666	2	2	2	0.00
15/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4211	4	4	4	0.00
15/12/2009	R209 On 05-August-10			Bond Future	8.83	76.3947	76.2279	76.3947	0.00
15/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3287	3	3	3	0.00
15/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3926	4	4	4	0.00
15/12/2009	TRT1 On 04-February-10			Index Future	298.90	299.0350	298.8990	299.0350	100.00
15/12/2009	TRT1 On 06-May-10			Index Future	304.37	304.5090	304.3700	304.5090	0.00
17/12/2009	AL13 On 04-February-10			Index Future	253.80	253.9420	253.7980	253.9420	44.00
17/12/2009	AL7T On 04-February-10			Index Future	336.16	333.7710	336.1610	333.7710	58.00
17/12/2009	ALBI On 04-February-10			Index Future	300.59	300.9900	300.5940	300.9900	1,072.00
17/12/2009	ALBI On 06-May-10			Index Future	306.09	306.4990	306.0930	306.4990	127.00
17/12/2009	ALBI On 05-August-10			Index Future	315.85	311.7150	315.8510	311.7150	0.00
17/12/2009	CRD1 On 04-February-10			Index Future	130.82	130.8850	130.8160	130.8850	2.00
17/12/2009	CRD1 On 06-May-10			Index Future	133.21	133.2800	133.2090	133.2800	0.00
17/12/2009	GOVI On 04-February-10			GOVI	302.27	302.6690	302.2710	302.6690	1,132.00
17/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	16146	2	2	2	0.00
17/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	33436	3	3	3	0.00
17/12/2009	GOVI On 06-May-10			GOVI	307.80	308.2090	307.8010	308.2090	0.00
17/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	42517	4	4	4	0.00
17/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	62507	6	6	6	0.00
17/12/2009	GOVI On 05-August-10			GOVI	313.54	313.9510	313.5350	313.9510	0.00
17/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	55736	6	6	6	0.00
17/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	76386	7	8	7	0.00
17/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2009	ILBI On 04-February-10			Index Future	362.81	362.8760	362.8050	362.8760	425.00
17/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
17/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
17/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
17/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
17/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
17/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
17/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
17/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
17/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
17/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
17/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.9000	92.9000	92.9000	0.00
17/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
17/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
17/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
17/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
17/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	5,000.00
17/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.66	91.3400	91.3400	91.3400	0.00
17/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.89	8.6600	91.1100	8.6600	0.00
17/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
17/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
17/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
17/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
17/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
17/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
17/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
17/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
17/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
17/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
17/12/2009	OTH1 On 04-February-10			Index Future	291.35	291.5700	291.3450	291.5700	3.00
17/12/2009	OTH1 On 06-May-10			Index Future	296.68	296.9070	296.6750	296.9070	0.00
17/12/2009	R155 On 04-February-10			Bond Future	7.64	113.5288	113.5136	113.5288	31.00
17/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	157	0	0	0	0.00
17/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	371	0	0	0	0.00
17/12/2009	R157 On 04-February-10			Bond Future	8.45	127.5934	127.6134	127.5934	6,893.00
17/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	77	0	0	0	0.00
17/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3631	4	4	4	0.00
17/12/2009	R157 On 06-May-10			Bond Future	8.52	123.0675	123.0866	123.0675	0.00
17/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1548	2	2	2	0.00
17/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1648	2	2	2	0.00
17/12/2009	R157 On 05-August-10			Bond Future	8.57	125.4574	125.4757	125.4574	0.00
17/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2468	2	2	2	0.00
17/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1632	2	2	2	0.00
17/12/2009	R186 On 04-February-10			Bond Future	9.06	113.8302	113.7554	113.8302	18,786.00
17/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	104	0	0	0	0.00
17/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8065	8	8	8	0.00
17/12/2009	R186 On 06-May-10			Bond Future	9.11	115.9328	115.8590	115.9328	0.00
17/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2832	3	3	3	0.00
17/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3826	4	4	4	0.00
17/12/2009	R186 On 05-August-10			Bond Future	9.14	112.9351	112.8530	112.9351	0.00
17/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4696	5	5	5	0.00
17/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3718	4	4	4	0.00
17/12/2009	R201 On 04-February-10			Bond Future	8.51	102.0959	102.1077	102.0959	486.00
17/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	9	0	0	0	0.00
17/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4103	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
17/12/2009	R201 On 06-May-10			Bond Future	8.58	103.9835	103.9986	103.9835	0.00
17/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1072	1	1	1	0.00
17/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1385	1	1	1	0.00
17/12/2009	R201 On 05-August-10			Bond Future	8.63	101.6293	101.6400	101.6293	0.00
17/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2303	2	2	2	0.00
17/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	977	1	1	1	0.00
17/12/2009	R203 On 04-February-10			Bond Future	9.10	98.7947	98.7633	98.7947	1,570.00
17/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	38	0	0	0	0.00
17/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4891	5	5	5	0.00
17/12/2009	R203 On 06-May-10			Bond Future	9.17	96.4540	96.4183	96.4540	0.00
17/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1423	1	1	1	0.00
17/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2295	2	2	2	0.00
17/12/2009	R203 On 05-August-10			Bond Future	9.22	98.3702	98.3355	98.3702	0.00
17/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2404	2	2	2	0.00
17/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2275	2	2	2	0.00
17/12/2009	R204 On 04-February-10			Bond Future	9.09	94.5842	94.5440	94.5842	4,207.00
17/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	41	0	0	0	0.00
17/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	168	0	0	0	200.00
17/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	937	1	1	1	100.00
17/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1456	1	1	1	200.00
17/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3637	4	4	4	0.00
17/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5337	5	5	5	0.00
17/12/2009	R204 On 06-May-10			Bond Future	9.16	96.3309	96.2917	96.3309	0.00
17/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1586	2	2	2	0.00
17/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2472	2	2	2	0.00
17/12/2009	R204 On 05-August-10			Bond Future	9.21	94.2077	94.1638	94.2077	0.00
17/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2731	3	3	3	0.00
17/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2495	2	2	2	0.00
17/12/2009	R206 On 04-February-10			Bond Future	8.58	96.9428	96.9588	96.9428	2.00
17/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	7	0	0	0	0.00
17/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3558	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
17/12/2009	R206 On 06-May-10			Bond Future	8.68	98.7379	98.7500	98.7379	0.00
17/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1161	1	1	1	0.00
17/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	934	1	1	1	0.00
17/12/2009	R206 On 05-August-10			Bond Future	8.74	96.9299	96.9413	96.9299	0.00
17/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1728	2	2	2	0.00
17/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	987	1	1	1	0.00
17/12/2009	R207 On 04-February-10			Bond Future	9.18	88.1421	88.1008	88.1421	600.00
17/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	38	0	0	0	0.00
17/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5739	6	6	6	0.00
17/12/2009	R207 On 06-May-10			Bond Future	9.24	89.7686	89.7282	89.7686	0.00
17/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2123	2	2	2	0.00
17/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2088	2	2	2	0.00
17/12/2009	R207 On 05-August-10			Bond Future	9.30	87.9091	87.8637	87.9091	0.00
17/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3367	3	3	3	0.00
17/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2214	2	2	2	0.00
17/12/2009	R208 On 04-February-10			Bond Future	9.18	85.7768	85.7280	85.7768	5,004.00
17/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	138	0	0	0	0.00
17/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4402	4	4	4	0.00
17/12/2009	R208 On 06-May-10			Bond Future	9.23	83.9575	83.9095	83.9575	0.00
17/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2172	2	2	2	0.00
17/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2076	2	2	2	0.00
17/12/2009	R208 On 05-August-10			Bond Future	9.28	85.6279	85.5806	85.6279	0.00
17/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3516	4	4	4	0.00
17/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2212	2	2	2	0.00
17/12/2009	R209 On 04-February-10			Bond Future	8.78	76.4791	76.4871	76.4791	1,799.00
17/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	3	0	0	0	2,500.00
17/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8835	9	9	9	0.00
17/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	26	0	0	0	0.00
17/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11537	12	12	12	0.00
17/12/2009	R209 On 06-May-10			Bond Future	8.81	74.7412	74.7571	74.7412	0.00
17/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1654	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
17/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4183	4	4	4	0.00
17/12/2009	R209 On 05-August-10			Bond Future	8.83	76.2279	76.2438	76.2279	0.00
17/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3279	3	3	3	0.00
17/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3902	4	4	4	0.00
17/12/2009	TRT1 On 04-February-10			Index Future	298.51	298.8990	298.5140	298.8990	100.00
17/12/2009	TRT1 On 06-May-10			Index Future	303.98	304.3700	303.9750	304.3700	0.00
18/12/2009	AL13 On 04-February-10			Index Future	253.92	253.7980	253.9190	253.7980	44.00
18/12/2009	AL7T On 04-February-10			Index Future	336.70	336.1610	336.7020	336.1610	58.00
18/12/2009	ALBI On 04-February-10			Index Future	300.99	300.5940	300.9910	300.5940	1,072.00
18/12/2009	ALBI On 06-May-10			Index Future	306.50	306.0930	306.4970	306.0930	127.00
18/12/2009	ALBI On 05-August-10			Index Future	316.33	315.8510	316.3280	315.8510	0.00
18/12/2009	CRD1 On 04-February-10			Index Future	130.93	130.8160	130.9280	130.8160	2.00
18/12/2009	CRD1 On 06-May-10			Index Future	133.32	133.2090	133.3230	133.2090	0.00
18/12/2009	GOVI On 04-February-10			GOVI	302.67	302.2710	302.6690	302.2710	1,132.00
18/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	17510	2	2	2	0.00
18/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30820	3	3	3	0.00
18/12/2009	GOVI On 06-May-10			GOVI	308.21	307.8010	308.2050	307.8010	0.00
18/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	44164	4	4	4	0.00
18/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60114	6	6	6	0.00
18/12/2009	GOVI On 05-August-10			GOVI	313.95	313.5350	313.9460	313.5350	0.00
18/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	57507	6	6	6	0.00
18/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74047	8	7	8	0.00
18/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2009	ILBI On 04-February-10			Index Future	362.83	362.8050	362.8260	362.8050	425.00
18/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
18/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
18/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
18/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
18/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
18/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
18/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.8000	92.7900	92.8000	0.00
18/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
18/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
18/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9100	92.9000	92.9100	0.00
18/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.9000	92.9100	92.9000	0.00
18/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
18/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.29	92.7000	92.7100	92.7000	0.00
18/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.50	92.4800	92.5000	92.4800	0.00
18/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.84	92.1400	92.1600	92.1400	0.00
18/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	5,000.00
18/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.64	91.3400	91.3600	91.3400	0.00
18/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.85	91.1100	91.1500	91.1100	0.00
18/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
18/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
18/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
18/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
18/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
18/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
18/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
18/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
18/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
18/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
18/12/2009	OTH1 On 04-February-10			Index Future	291.74	291.3450	291.7380	291.3450	3.00
18/12/2009	OTH1 On 06-May-10			Index Future	297.07	296.6750	297.0740	296.6750	0.00
18/12/2009	R155 On 04-February-10			Bond Future	7.61	113.5136	113.5591	113.5136	31.00
18/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	171	0	0	0	0.00
18/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	339	0	0	0	0.00
18/12/2009	R157 On 04-February-10			Bond Future	8.43	127.6134	127.7232	127.6134	6,893.00
18/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	82	0	0	0	0.00
18/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3526	4	4	4	0.00
18/12/2009	R157 On 06-May-10			Bond Future	8.50	123.0866	123.1918	123.0866	0.00
18/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1595	2	2	2	0.00
18/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1590	2	2	2	0.00
18/12/2009	R157 On 05-August-10			Bond Future	8.54	125.4757	125.5853	125.4757	0.00
18/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2527	2	3	2	0.00
18/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1581	2	2	2	0.00
18/12/2009	R186 On 04-February-10			Bond Future	9.04	113.7554	113.9520	113.7554	18,786.00
18/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	109	0	0	0	0.00
18/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7874	8	8	8	0.00
18/12/2009	R186 On 06-May-10			Bond Future	9.09	115.8590	116.0530	115.8590	0.00
18/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2912	3	3	3	0.00
18/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3712	4	4	4	0.00
18/12/2009	R186 On 05-August-10			Bond Future	9.12	112.8530	113.0539	112.8530	0.00
18/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4799	5	5	5	0.00
18/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3620	4	4	4	0.00
18/12/2009	R201 On 04-February-10			Bond Future	8.49	102.1077	102.1944	102.1077	486.00
18/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	10	0	0	0	0.00
18/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4017	4	4	4	0.00
18/12/2009	R201 On 06-May-10			Bond Future	8.56	103.9986	104.0813	103.9986	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
18/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1107	1	1	1	0.00
18/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1337	1	1	1	0.00
18/12/2009	R201 On 05-August-10			Bond Future	8.60	101.6400	101.7296	101.6400	0.00
18/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2358	2	2	2	0.00
18/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	943	1	1	1	0.00
18/12/2009	R203 On 04-February-10			Bond Future	9.08	98.7633	98.8734	98.7633	1,570.00
18/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	40	0	0	0	0.00
18/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4783	5	5	5	0.00
18/12/2009	R203 On 06-May-10			Bond Future	9.15	96.4183	96.5306	96.4183	0.00
18/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1466	1	1	1	0.00
18/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2226	2	2	2	0.00
18/12/2009	R203 On 05-August-10			Bond Future	9.20	98.3355	98.4497	98.3355	0.00
18/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2459	2	2	2	0.00
18/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2216	2	2	2	0.00
18/12/2009	R204 On 04-February-10			Bond Future	9.07	94.5440	94.6646	94.5440	4,207.00
18/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	43	0	0	0	0.00
18/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	177	0	0	0	200.00
18/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	978	1	1	1	100.00
18/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1376	1	1	1	200.00
18/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3525	4	4	4	0.00
18/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5219	5	5	5	0.00
18/12/2009	R204 On 06-May-10			Bond Future	9.14	96.2917	96.4152	96.2917	0.00
18/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1634	2	2	2	0.00
18/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2397	2	2	2	0.00
18/12/2009	R204 On 05-August-10			Bond Future	9.18	94.1638	94.2900	94.1638	0.00
18/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2792	3	3	3	0.00
18/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2430	2	2	2	0.00
18/12/2009	R206 On 04-February-10			Bond Future	8.56	96.9588	97.0294	96.9588	2.00
18/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	7	0	0	0	0.00
18/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3487	4	3	4	0.00
18/12/2009	R206 On 06-May-10			Bond Future	8.65	98.7500	98.8227	98.7500	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
18/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1197	1	1	1	0.00
18/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	898	1	1	1	0.00
18/12/2009	R206 On 05-August-10			Bond Future	8.71	96.9413	97.0152	96.9413	0.00
18/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1769	2	2	2	0.00
18/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	954	1	1	1	0.00
18/12/2009	R207 On 04-February-10			Bond Future	9.16	88.1008	88.2247	88.1008	600.00
18/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	40	0	0	0	0.00
18/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5617	6	6	6	0.00
18/12/2009	R207 On 06-May-10			Bond Future	9.22	89.7282	89.8555	89.7282	0.00
18/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2181	2	2	2	0.00
18/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2019	2	2	2	0.00
18/12/2009	R207 On 05-August-10			Bond Future	9.27	87.8637	87.9942	87.8637	0.00
18/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3438	3	3	3	0.00
18/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2155	2	2	2	0.00
18/12/2009	R208 On 04-February-10			Bond Future	9.14	85.7280	85.9236	85.7280	5,004.00
18/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	152	0	0	0	0.00
18/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4221	4	4	4	0.00
18/12/2009	R208 On 06-May-10			Bond Future	9.20	83.9095	84.1079	83.9095	0.00
18/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2269	2	2	2	0.00
18/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1975	2	2	2	0.00
18/12/2009	R208 On 05-August-10			Bond Future	9.24	85.5806	85.7759	85.5806	0.00
18/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3626	4	4	4	0.00
18/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2126	2	2	2	0.00
18/12/2009	R209 On 04-February-10			Bond Future	8.76	76.4871	76.6557	76.4871	1,799.00
18/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	3	0	0	0	2,500.00
18/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	9000	9	9	9	0.00
18/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	22	0	0	0	0.00
18/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11368	12	11	12	0.00
18/12/2009	R209 On 06-May-10			Bond Future	8.79	74.7571	74.9246	74.7571	0.00
18/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1708	2	2	2	0.00
18/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4070	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
18/12/2009	R209 On 05-August-10			Bond Future	8.81	76.2438	76.4106	76.2438	0.00
18/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3355	3	3	3	0.00
18/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3811	4	4	4	0.00
18/12/2009	TRT1 On 04-February-10			Index Future	298.91	298.5140	298.9060	298.5140	100.00
18/12/2009	TRT1 On 06-May-10			Index Future	304.37	303.9750	304.3730	303.9750	0.00