



Derivatives Weekly Statistics Report

From: 28/12/2009 To: 31/12/2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2009	AL13 On 04-February-10			Index Future	253.99	253.7670	253.9870	253.7670	44.00
28/12/2009	AL7T On 04-February-10			Index Future	336.14	335.4340	336.1440	335.4340	58.00
28/12/2009	ALBI On 04-February-10			Index Future	300.51	300.5410	300.5130	300.5410	1,079.00
28/12/2009	ALBI On 06-May-10			Index Future	306.01	306.0350	306.0050	306.0350	127.00
28/12/2009	ALBI On 05-August-10			Index Future	315.84	315.2040	315.8430	315.2040	0.00
28/12/2009	CRD1 On 04-February-10			Index Future	130.94	130.8830	130.9350	130.8830	2.00
28/12/2009	CRD1 On 06-May-10			Index Future	133.33	133.2750	133.3280	133.2750	0.00
28/12/2009	GOVI On 04-February-10			GOVI	302.17	302.2030	302.1740	302.2030	1,132.00
28/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	13078	1	1	1	0.00
28/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31338	3	3	3	0.00
28/12/2009	GOVI On 06-May-10			GOVI	307.70	307.7280	307.6970	307.7280	0.00
28/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40002	4	4	4	0.00
28/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	61032	6	6	6	0.00
28/12/2009	GOVI On 05-August-10			GOVI	313.43	313.4590	313.4270	313.4590	0.00
28/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	53675	5	5	5	0.00
28/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75405	8	8	8	0.00
28/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2009	ILBI On 04-February-10			Index Future	362.90	363.1160	362.9020	363.1160	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
28/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
28/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
28/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
28/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
28/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
28/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
28/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
28/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.23	92.7600	92.7700	92.7600	0.00
28/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.15	92.8440	92.8470	92.8440	0.00
28/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.8990	92.8970	92.8990	0.00
28/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9080	92.9040	92.9080	0.00
28/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.9080	92.9090	92.9080	0.00
28/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.11	92.9000	92.8950	92.9000	0.00
28/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7520	92.7450	92.7520	0.00
28/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5130	92.5110	92.5130	0.00
28/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.82	92.1650	92.1850	92.1650	0.00
28/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	92.2740	91.7960	92.2740	5,000.00
28/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.8740	91.3970	91.8740	0.00
28/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.1700	91.2000	91.1700	0.00
28/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
28/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
28/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
28/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
28/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
28/12/2009	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
28/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
28/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
28/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
28/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
28/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
28/12/2009	OTH1 On 04-February-10			Index Future	291.34	291.3620	291.3380	291.3620	3.00
28/12/2009	OTH1 On 06-May-10			Index Future	296.66	296.6880	296.6630	296.6880	0.00
28/12/2009	R155 On 04-February-10			Bond Future	7.63	113.5439	113.5363	113.5439	31.00
28/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	137	0	0	0	0.00
28/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	328	0	0	0	0.00
28/12/2009	R157 On 04-February-10			Bond Future	8.46	127.5984	127.5585	127.5984	6,893.00
28/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	40	0	0	0	0.00
28/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3648	4	4	4	0.00
28/12/2009	R157 On 06-May-10			Bond Future	8.53	123.0675	123.0246	123.0675	0.00
28/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1453	1	1	1	0.00
28/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1615	2	2	2	0.00
28/12/2009	R157 On 05-August-10			Bond Future	8.58	125.4528	125.4072	125.4528	0.00
28/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2380	2	2	2	0.00
28/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1612	2	2	2	0.00
28/12/2009	R186 On 04-February-10			Bond Future	9.07	113.6993	113.6153	113.6993	18,786.00
28/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	48	0	0	0	0.00
28/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8149	8	8	8	0.00
28/12/2009	R186 On 06-May-10			Bond Future	9.12	115.7944	115.7115	115.7944	0.00
28/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2633	3	3	3	0.00
28/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3774	4	4	4	0.00
28/12/2009	R186 On 05-August-10			Bond Future	9.16	112.7892	112.6982	112.7892	0.00
28/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4510	5	5	5	0.00
28/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3687	4	4	4	0.00
28/12/2009	R201 On 04-February-10			Bond Future	8.53	102.0959	102.0605	102.0959	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
28/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	0	0	0	0.00
28/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4144	4	4	4	0.00
28/12/2009	R201 On 06-May-10			Bond Future	8.60	103.9798	103.9459	103.9798	0.00
28/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	999	1	1	1	0.00
28/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1364	1	1	1	0.00
28/12/2009	R201 On 05-August-10			Bond Future	8.64	101.6221	101.5827	101.6221	0.00
28/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2231	2	2	2	0.00
28/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	963	1	1	1	0.00
28/12/2009	R203 On 04-February-10			Bond Future	9.12	98.7475	98.6480	98.7475	1,570.00
28/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	16	0	0	0	0.00
28/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4984	5	5	5	0.00
28/12/2009	R203 On 06-May-10			Bond Future	9.19	96.3979	96.2960	96.3979	0.00
28/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1299	1	1	1	0.00
28/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2293	2	2	2	0.00
28/12/2009	R203 On 05-August-10			Bond Future	9.25	98.3107	98.2066	98.3107	0.00
28/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2281	2	2	2	0.00
28/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2281	2	2	2	0.00
28/12/2009	R204 On 04-February-10			Bond Future	9.10	94.5210	94.4693	94.5210	4,207.00
28/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	18	0	0	0	0.00
28/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	767	1	1	1	100.00
28/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	99	0	0	0	200.00
28/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3643	4	4	4	0.00
28/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1360	1	1	1	200.00
28/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5389	5	5	5	0.00
28/12/2009	R204 On 06-May-10			Bond Future	9.17	96.2636	96.2131	96.2636	0.00
28/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1473	2	1	2	0.00
28/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2438	2	2	2	0.00
28/12/2009	R204 On 05-August-10			Bond Future	9.22	94.1308	94.0815	94.1308	0.00
28/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2625	3	3	3	0.00
28/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2472	2	2	2	0.00
28/12/2009	R206 On 04-February-10			Bond Future	8.58	96.9813	96.9556	96.9813	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
28/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	0	0	0	0.00
28/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3556	4	4	4	0.00
28/12/2009	R206 On 06-May-10			Bond Future	8.68	98.7712	98.7440	98.7712	0.00
28/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1117	1	1	1	0.00
28/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	896	1	1	1	0.00
28/12/2009	R206 On 05-August-10			Bond Future	8.74	96.9612	96.9327	96.9612	0.00
28/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1691	2	2	2	0.00
28/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	958	1	1	1	0.00
28/12/2009	R207 On 04-February-10			Bond Future	9.19	88.0713	88.0183	88.0713	600.00
28/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	16	0	0	0	0.00
28/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5799	6	6	6	0.00
28/12/2009	R207 On 06-May-10			Bond Future	9.26	89.6992	89.6473	89.6992	0.00
28/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	1997	2	2	2	0.00
28/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2043	2	2	2	0.00
28/12/2009	R207 On 05-August-10			Bond Future	9.31	87.8297	87.7787	87.8297	0.00
28/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3253	3	3	3	0.00
28/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2185	2	2	2	0.00
28/12/2009	R208 On 04-February-10			Bond Future	9.18	85.7585	85.7097	85.7585	5,004.00
28/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	81	0	0	0	0.00
28/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4364	4	4	4	0.00
28/12/2009	R208 On 06-May-10			Bond Future	9.24	83.9395	83.8855	83.9395	0.00
28/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2074	2	2	2	0.00
28/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2002	2	2	2	0.00
28/12/2009	R208 On 05-August-10			Bond Future	9.28	85.6101	85.5510	85.6101	0.00
28/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3432	3	3	3	0.00
28/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2157	2	2	2	0.00
28/12/2009	R209 On 04-February-10			Bond Future	8.80	76.4311	76.3591	76.4311	1,799.00
28/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	0	0	2,500.00
28/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8692	9	9	9	0.00
28/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	11	0	0	0	0.00
28/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11663	12	12	12	0.00

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28/12/2009	R209 On 06-May-10			Bond Future	8.83	74.6934	74.6140	74.6934	0.00
28/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1500	2	2	2	0.00
28/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4172	4	4	4	0.00
28/12/2009	R209 On 05-August-10			Bond Future	8.85	76.1725	76.1013	76.1725	0.00
28/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3123	3	3	3	0.00
28/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3888	4	4	4	0.00
28/12/2009	TRT1 On 04-February-10			Index Future	298.42	298.4510	298.4240	298.4510	100.00
28/12/2009	TRT1 On 06-May-10			Index Future	303.88	303.9070	303.8780	303.9070	0.00
29/12/2009	AL13 On 04-February-10			Index Future	254.03	253.9870	254.0280	253.9870	44.00
29/12/2009	AL7T On 04-February-10			Index Future	336.37	336.1440	336.3700	336.1440	58.00
29/12/2009	ALBI On 04-February-10			Index Future	300.71	300.5130	300.7070	300.5130	1,079.00
29/12/2009	ALBI On 06-May-10			Index Future	306.20	306.0050	306.2020	306.0050	127.00
29/12/2009	ALBI On 05-August-10			Index Future	316.05	315.8430	316.0470	315.8430	0.00
29/12/2009	CRD1 On 04-February-10			Index Future	130.99	130.9350	130.9910	130.9350	2.00
29/12/2009	CRD1 On 06-May-10			Index Future	133.39	133.3280	133.3850	133.3280	0.00
29/12/2009	GOVI On 04-February-10			GOVI	302.37	302.1740	302.3700	302.1740	1,132.00
29/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	13547	1	1	1	0.00
29/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	29847	3	3	3	0.00
29/12/2009	GOVI On 06-May-10			GOVI	307.90	307.6970	307.8960	307.6970	0.00
29/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40694	4	4	4	0.00
29/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	59734	6	6	6	0.00
29/12/2009	GOVI On 05-August-10			GOVI	313.63	313.4270	313.6310	313.4270	0.00
29/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	54467	5	5	5	0.00
29/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74157	8	7	8	0.00
29/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2009	ILBI On 04-February-10			Index Future	362.98	362.9020	362.9810	362.9020	425.00
29/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00

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29/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
29/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
29/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
29/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
29/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
29/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
29/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7700	92.7950	92.7700	0.00
29/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8470	92.8600	92.8470	0.00
29/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.8970	92.9020	92.8970	0.00
29/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	92.9040	92.9040	0.00
29/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.9090	92.6750	92.9090	0.00
29/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8950	92.8960	92.8950	0.00
29/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	92.7450	92.7450	0.00
29/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5110	92.5120	92.5110	0.00
29/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1850	92.1870	92.1850	0.00
29/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7960	91.7980	91.7960	5,000.00
29/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3970	91.3990	91.3970	0.00
29/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	91.2000	91.2000	0.00
29/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
29/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
29/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
29/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
29/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
29/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
29/12/2009	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
29/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
29/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
29/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
29/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
29/12/2009	OTH1 On 04-February-10			Index Future	291.52	291.3380	291.5220	291.3380	3.00
29/12/2009	OTH1 On 06-May-10			Index Future	296.85	296.6630	296.8500	296.6630	0.00
29/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5363	113.5515	113.5363	31.00
29/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	140	0	0	0	0.00
29/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	316	0	0	0	0.00
29/12/2009	R157 On 04-February-10			Bond Future	8.45	127.5585	127.6134	127.5585	6,893.00
29/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	40	0	0	0	0.00
29/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3594	4	4	4	0.00
29/12/2009	R157 On 06-May-10			Bond Future	8.52	123.0246	123.0818	123.0246	0.00
29/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1475	1	1	1	0.00
29/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1580	2	2	2	0.00
29/12/2009	R157 On 05-August-10			Bond Future	8.57	125.4072	125.4620	125.4072	0.00
29/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2407	2	2	2	0.00
29/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1584	2	2	2	0.00
29/12/2009	R186 On 04-February-10			Bond Future	9.06	113.6153	113.7180	113.6153	18,509.00
29/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	48	0	0	0	0.00
29/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8047	8	8	8	0.00
29/12/2009	R186 On 06-May-10			Bond Future	9.11	115.7115	115.8129	115.7115	0.00
29/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2667	3	3	3	0.00
29/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3707	4	4	4	0.00
29/12/2009	R186 On 05-August-10			Bond Future	9.15	112.6982	112.8075	112.6982	0.00
29/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4561	5	5	5	0.00
29/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3628	4	4	4	0.00
29/12/2009	R201 On 04-February-10			Bond Future	8.52	102.0605	102.1038	102.0605	486.00
29/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	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
29/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4101	4	4	4	0.00
29/12/2009	R201 On 06-May-10			Bond Future	8.59	103.9459	103.9873	103.9459	0.00
29/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1014	1	1	1	0.00
29/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1338	1	1	1	0.00
29/12/2009	R201 On 05-August-10			Bond Future	8.63	101.5827	101.6293	101.5827	0.00
29/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2258	2	2	2	0.00
29/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	943	1	1	1	0.00
29/12/2009	R203 On 04-February-10			Bond Future	9.11	98.6480	98.7056	98.6480	1,570.00
29/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	15	0	0	0	0.00
29/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4925	5	5	5	0.00
29/12/2009	R203 On 06-May-10			Bond Future	9.18	96.2960	96.3571	96.2960	0.00
29/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1318	1	1	1	0.00
29/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2251	2	2	2	0.00
29/12/2009	R203 On 05-August-10			Bond Future	9.24	98.2066	98.2661	98.2066	0.00
29/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2306	2	2	2	0.00
29/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2247	2	2	2	0.00
29/12/2009	R204 On 04-February-10			Bond Future	9.09	94.4693	94.5325	94.4693	4,207.00
29/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	17	0	0	0	0.00
29/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	780	1	1	1	100.00
29/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	99	0	0	0	200.00
29/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3579	4	4	4	0.00
29/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1310	1	1	1	200.00
29/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5325	5	5	5	0.00
29/12/2009	R204 On 06-May-10			Bond Future	9.16	96.2131	96.2748	96.2131	0.00
29/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1492	1	1	1	0.00
29/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2395	2	2	2	0.00
29/12/2009	R204 On 05-August-10			Bond Future	9.21	94.0815	94.1418	94.0815	0.00
29/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2650	3	3	3	0.00
29/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2436	2	2	2	0.00
29/12/2009	R206 On 04-February-10			Bond Future	8.57	96.9556	96.9909	96.9556	2.00
29/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	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
29/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3521	4	4	4	0.00
29/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7440	98.7833	98.7440	0.00
29/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1134	1	1	1	0.00
29/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	874	1	1	1	0.00
29/12/2009	R206 On 05-August-10			Bond Future	8.73	96.9327	96.9697	96.9327	0.00
29/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1711	2	2	2	0.00
29/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	941	1	1	1	0.00
29/12/2009	R207 On 04-February-10			Bond Future	9.18	88.0183	88.0831	88.0183	600.00
29/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	15	0	0	0	0.00
29/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5734	6	6	6	0.00
29/12/2009	R207 On 06-May-10			Bond Future	9.25	89.6473	89.7108	89.6473	0.00
29/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2022	2	2	2	0.00
29/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2005	2	2	2	0.00
29/12/2009	R207 On 05-August-10			Bond Future	9.30	87.7787	87.8467	87.7787	0.00
29/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3286	3	3	3	0.00
29/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2150	2	2	2	0.00
29/12/2009	R208 On 04-February-10			Bond Future	9.17	85.7097	85.7768	85.7097	5,004.00
29/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	80	0	0	0	0.00
29/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4295	4	4	4	0.00
29/12/2009	R208 On 06-May-10			Bond Future	9.23	83.8855	83.9575	83.8855	0.00
29/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2104	2	2	2	0.00
29/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1960	2	2	2	0.00
29/12/2009	R208 On 05-August-10			Bond Future	9.27	85.5510	85.6220	85.5510	0.00
29/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3468	3	3	3	0.00
29/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2122	2	2	2	0.00
29/12/2009	R209 On 04-February-10			Bond Future	8.79	76.3591	76.4391	76.3591	1,799.00
29/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	0	0	2,500.00
29/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8771	9	9	9	0.00
29/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	10	0	0	0	0.00
29/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11583	12	12	12	0.00
29/12/2009	R209 On 06-May-10			Bond Future	8.82	74.6140	74.7014	74.6140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1522	2	2	2	0.00
29/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4107	4	4	4	0.00
29/12/2009	R209 On 05-August-10			Bond Future	8.84	76.1013	76.1804	76.1013	0.00
29/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3154	3	3	3	0.00
29/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3840	4	4	4	0.00
29/12/2009	TRT1 On 04-February-10			Index Future	298.62	298.4240	298.6170	298.4240	100.00
29/12/2009	TRT1 On 06-May-10			Index Future	304.07	303.8780	304.0740	303.8780	0.00
30/12/2009	AL13 On 04-February-10			Index Future	253.94	254.0280	253.9380	254.0280	44.00
30/12/2009	AL7T On 04-February-10			Index Future	336.20	336.3700	336.1960	336.3700	58.00
30/12/2009	ALBI On 04-February-10			Index Future	300.61	300.7070	300.6050	300.7070	1,079.00
30/12/2009	ALBI On 06-May-10			Index Future	306.10	306.2020	306.0970	306.2020	127.00
30/12/2009	ALBI On 05-August-10			Index Future	315.92	316.0470	315.9190	316.0470	0.00
30/12/2009	CRD1 On 04-February-10			Index Future	130.95	130.9910	130.9540	130.9910	2.00
30/12/2009	CRD1 On 06-May-10			Index Future	133.35	133.3850	133.3460	133.3850	0.00
30/12/2009	GOVI On 04-February-10			GOVI	302.27	302.3700	302.2670	302.3700	1,132.00
30/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	12894	1	1	1	0.00
30/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	30224	3	3	3	0.00
30/12/2009	GOVI On 06-May-10			GOVI	307.79	307.8960	307.7890	307.8960	0.00
30/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40026	4	4	4	0.00
30/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60136	6	6	6	0.00
30/12/2009	GOVI On 05-August-10			GOVI	313.52	313.6310	313.5210	313.6310	0.00
30/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	53816	5	5	5	0.00
30/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74606	7	7	7	0.00
30/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2009	ILBI On 04-February-10			Index Future	362.94	362.9810	362.9370	362.9810	425.00
30/12/2009	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
30/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
30/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
30/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
30/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
30/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
30/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
30/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	92.7950	92.7950	0.00
30/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
30/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	92.9020	92.9020	0.00
30/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	92.9040	92.9040	0.00
30/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	92.6750	92.6750	0.00
30/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	92.8960	92.8960	0.00
30/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	92.7450	92.7450	0.00
30/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	92.5120	92.5120	0.00
30/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	92.1870	92.1870	0.00
30/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	91.7980	91.7980	5,000.00
30/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	91.3990	91.3990	0.00
30/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	91.2000	91.2000	0.00
30/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
30/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
30/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
30/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
30/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
30/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
30/12/2009	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
30/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
30/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
30/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
30/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
30/12/2009	OTH1 On 04-February-10			Index Future	291.43	291.5220	291.4270	291.5220	3.00
30/12/2009	OTH1 On 06-May-10			Index Future	296.75	296.8500	296.7510	296.8500	0.00
30/12/2009	R155 On 04-February-10			Bond Future	7.62	113.5515	113.5515	113.5515	31.00
30/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	137	0	0	0	0.00
30/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	313	0	0	0	0.00
30/12/2009	R157 On 04-February-10			Bond Future	8.45	127.6134	127.6283	127.6134	6,893.00
30/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	38	0	0	0	0.00
30/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3577	4	4	4	0.00
30/12/2009	R157 On 06-May-10			Bond Future	8.52	123.0818	123.0914	123.0818	0.00
30/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1474	1	1	1	0.00
30/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1570	2	2	2	0.00
30/12/2009	R157 On 05-August-10			Bond Future	8.57	125.4620	125.4757	125.4620	0.00
30/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2411	2	2	2	0.00
30/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1575	2	2	2	0.00
30/12/2009	R186 On 04-February-10			Bond Future	9.06	113.7180	113.7367	113.7180	18,509.00
30/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	44	0	0	0	0.00
30/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8024	8	8	8	0.00
30/12/2009	R186 On 06-May-10			Bond Future	9.11	115.8129	115.8313	115.8129	0.00
30/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2664	3	3	3	0.00
30/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3685	4	4	4	0.00
30/12/2009	R186 On 05-August-10			Bond Future	9.15	112.8075	112.8166	112.8075	0.00
30/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4557	5	5	5	0.00
30/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3615	4	4	4	0.00
30/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1038	102.1156	102.1038	486.00
30/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	0	0	0	0.00
30/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4089	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
30/12/2009	R201 On 06-May-10			Bond Future	8.58	103.9873	103.9986	103.9873	0.00
30/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1015	1	1	1	0.00
30/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1328	1	1	1	0.00
30/12/2009	R201 On 05-August-10			Bond Future	8.63	101.6293	101.6364	101.6293	0.00
30/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2259	2	2	2	0.00
30/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	937	1	1	1	0.00
30/12/2009	R203 On 04-February-10			Bond Future	9.11	98.7056	98.7213	98.7056	1,570.00
30/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	14	0	0	0	0.00
30/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4909	5	5	5	0.00
30/12/2009	R203 On 06-May-10			Bond Future	9.18	96.3571	96.3724	96.3571	0.00
30/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1318	1	1	1	0.00
30/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2236	2	2	2	0.00
30/12/2009	R203 On 05-August-10			Bond Future	9.24	98.2661	98.2809	98.2661	0.00
30/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2309	2	2	2	0.00
30/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2235	2	2	2	0.00
30/12/2009	R204 On 04-February-10			Bond Future	9.09	94.5325	94.5497	94.5325	4,207.00
30/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	16	0	0	0	0.00
30/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	95	0	0	0	200.00
30/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	774	1	1	1	100.00
30/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1287	1	1	1	200.00
30/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3558	4	4	4	0.00
30/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5307	5	5	5	0.00
30/12/2009	R204 On 06-May-10			Bond Future	9.16	96.2748	96.2917	96.2748	0.00
30/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1492	1	1	1	0.00
30/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2378	2	2	2	0.00
30/12/2009	R204 On 05-August-10			Bond Future	9.21	94.1418	94.1583	94.1418	0.00
30/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2653	3	3	3	0.00
30/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2423	2	2	2	0.00
30/12/2009	R206 On 04-February-10			Bond Future	8.57	96.9909	97.0037	96.9909	2.00
30/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	0	0	0	0.00
30/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3508	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
30/12/2009	R206 On 06-May-10			Bond Future	8.66	98.7833	98.7924	98.7833	0.00
30/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1135	1	1	1	0.00
30/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	866	1	1	1	0.00
30/12/2009	R206 On 05-August-10			Bond Future	8.73	96.9697	96.9782	96.9697	0.00
30/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1713	2	2	2	0.00
30/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	935	1	1	1	0.00
30/12/2009	R207 On 04-February-10			Bond Future	9.18	88.0831	88.1008	88.0831	600.00
30/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	14	0	0	0	0.00
30/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5715	6	6	6	0.00
30/12/2009	R207 On 06-May-10			Bond Future	9.25	89.7108	89.7224	89.7108	0.00
30/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2020	2	2	2	0.00
30/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	1991	2	2	2	0.00
30/12/2009	R207 On 05-August-10			Bond Future	9.30	87.8467	87.8580	87.8467	0.00
30/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3287	3	3	3	0.00
30/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2140	2	2	2	0.00
30/12/2009	R208 On 04-February-10			Bond Future	9.17	85.7768	85.7890	85.7768	5,004.00
30/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	76	0	0	0	0.00
30/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4279	4	4	4	0.00
30/12/2009	R208 On 06-May-10			Bond Future	9.22	83.9575	83.9695	83.9575	0.00
30/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2102	2	2	2	0.00
30/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1946	2	2	2	0.00
30/12/2009	R208 On 05-August-10			Bond Future	9.27	85.6220	85.6338	85.6220	0.00
30/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3469	3	3	3	0.00
30/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2111	2	2	2	0.00
30/12/2009	R209 On 04-February-10			Bond Future	8.78	76.4391	76.4551	76.4391	1,799.00
30/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
30/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8785	9	9	9	0.00
30/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	8	0	0	0	0.00
30/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11566	12	12	12	0.00
30/12/2009	R209 On 06-May-10			Bond Future	8.82	74.7014	74.7093	74.7014	0.00
30/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1516	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
30/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4093		4	4	4	0.00
30/12/2009	R209 On 05-August-10			Bond Future	8.83		76.1804	76.1963	76.1804	0.00
30/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3154		3	3	3	0.00
30/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3824		4	4	4	0.00
30/12/2009	TRT1 On 04-February-10			Index Future	298.52		298.6170	298.5150	298.6170	100.00
30/12/2009	TRT1 On 06-May-10			Index Future	303.97		304.0740	303.9690	304.0740	0.00
31/12/2009	AL13 On 04-February-10			Index Future	253.94		253.9380	253.9440	253.9380	44.00
31/12/2009	AL7T On 04-February-10			Index Future	336.22		336.1960	336.2160	336.1960	58.00
31/12/2009	ALBI On 04-February-10			Index Future	300.98		300.6050	300.9790	300.6050	1,079.00
31/12/2009	ALBI On 06-May-10			Index Future	306.48		306.0970	306.4770	306.0970	127.00
31/12/2009	ALBI On 05-August-10			Index Future	315.93		315.9190	315.9330	315.9190	0.00
31/12/2009	CRD1 On 04-February-10			Index Future	131.05		130.9540	131.0530	130.9540	2.00
31/12/2009	CRD1 On 06-May-10			Index Future	133.45		133.3460	133.4470	133.3460	0.00
31/12/2009	GOVI On 04-February-10			GOVI	302.65		302.2670	302.6460	302.2670	1,132.00
31/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	14076		1	1	1	0.00
31/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	27616		3	3	3	0.00
31/12/2009	GOVI On 06-May-10			GOVI	308.17		307.7890	308.1740	307.7890	0.00
31/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	41564		4	4	4	0.00
31/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	57824		6	6	6	0.00
31/12/2009	GOVI On 05-August-10			GOVI	313.91		313.5210	313.9140	313.5210	0.00
31/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	55491		5	6	5	0.00
31/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	72351		7	7	7	0.00
31/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
31/12/2009	ILBI On 04-February-10			Index Future	362.94		362.9370	362.9370	362.9370	425.00
31/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89		0.0125	0.0124	0.0125	0.00
31/12/2009	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
31/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
31/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
31/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
31/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
31/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
31/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	92.7950	92.7950	0.00
31/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
31/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	92.9020	92.9020	0.00
31/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	92.9040	92.9040	0.00
31/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	92.6750	92.6750	0.00
31/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	92.8960	92.8960	0.00
31/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	92.7450	92.7450	0.00
31/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	92.5120	92.5120	0.00
31/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	92.1870	92.1870	0.00
31/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	91.7980	91.7980	5,000.00
31/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	91.3990	91.3990	0.00
31/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	91.2000	91.2000	0.00
31/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
31/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
31/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
31/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
31/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
31/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
31/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
31/12/2009	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
31/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
31/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
31/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
31/12/2009	OTH1 On 04-February-10			Index Future	291.78	291.4270	291.7760	291.4270	3.00
31/12/2009	OTH1 On 06-May-10			Index Future	297.11	296.7510	297.1060	296.7510	0.00
31/12/2009	R155 On 04-February-10			Bond Future	7.59	113.5515	113.5894	113.5515	31.00
31/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	149	0	0	0	0.00
31/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	287	0	0	0	0.00
31/12/2009	R157 On 04-February-10			Bond Future	8.43	127.6283	127.7332	127.6283	6,893.00
31/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	40	0	0	0	0.00
31/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3474	4	3	4	0.00
31/12/2009	R157 On 06-May-10			Bond Future	8.50	123.0914	123.2013	123.0914	0.00
31/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1523	1	2	1	0.00
31/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1509	2	2	2	0.00
31/12/2009	R157 On 05-August-10			Bond Future	8.54	125.4757	125.5853	125.4757	0.00
31/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2470	2	2	2	0.00
31/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1524	2	2	2	0.00
31/12/2009	R186 On 04-February-10			Bond Future	9.04	113.7367	113.9239	113.7367	18,509.00
31/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	46	0	0	0	0.00
31/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	7839	8	8	8	0.00
31/12/2009	R186 On 06-May-10			Bond Future	9.09	115.8313	116.0252	115.8313	0.00
31/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2742	3	3	3	0.00
31/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3569	4	4	4	0.00
31/12/2009	R186 On 05-August-10			Bond Future	9.12	112.8166	113.0173	112.8166	0.00
31/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4660	5	5	5	0.00
31/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3518	4	4	4	0.00
31/12/2009	R201 On 04-February-10			Bond Future	8.49	102.1156	102.1984	102.1156	486.00
31/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	3	0	0	0	0.00
31/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4006	4	4	4	0.00
31/12/2009	R201 On 06-May-10			Bond Future	8.56	103.9986	104.0851	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
31/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1051	1	1	1	0.00
31/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1277	1	1	1	0.00
31/12/2009	R201 On 05-August-10			Bond Future	8.60	101.6364	101.7260	101.6364	0.00
31/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2314	2	2	2	0.00
31/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	902	1	1	1	0.00
31/12/2009	R203 On 04-February-10			Bond Future	9.08	98.7213	98.8367	98.7213	1,570.00
31/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	15	0	0	0	0.00
31/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4794	5	5	5	0.00
31/12/2009	R203 On 06-May-10			Bond Future	9.16	96.3724	96.4846	96.3724	0.00
31/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1360	1	1	1	0.00
31/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2166	2	2	2	0.00
31/12/2009	R203 On 05-August-10			Bond Future	9.21	98.2809	98.4000	98.2809	0.00
31/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2366	2	2	2	0.00
31/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2173	2	2	2	0.00
31/12/2009	R204 On 04-February-10			Bond Future	9.07	94.5497	94.6704	94.5497	4,207.00
31/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	17	0	0	0	0.00
31/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	100	0	0	0	200.00
31/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	812	1	1	1	100.00
31/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1204	1	1	1	200.00
31/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3442	4	3	4	0.00
31/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5187	5	5	5	0.00
31/12/2009	R204 On 06-May-10			Bond Future	9.14	96.2917	96.4152	96.2917	0.00
31/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1540	1	2	1	0.00
31/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2303	2	2	2	0.00
31/12/2009	R204 On 05-August-10			Bond Future	9.19	94.1583	94.2845	94.1583	0.00
31/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2715	3	3	3	0.00
31/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2359	2	2	2	0.00
31/12/2009	R206 On 04-February-10			Bond Future	8.55	97.0037	97.0743	97.0037	2.00
31/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	2	0	0	0	0.00
31/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3437	4	3	4	0.00
31/12/2009	R206 On 06-May-10			Bond Future	8.64	98.7924	98.8621	98.7924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1170	1	1	1	0.00
31/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	831	1	1	1	0.00
31/12/2009	R206 On 05-August-10			Bond Future	8.70	96.9782	97.0522	96.9782	0.00
31/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1755	2	2	2	0.00
31/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	903	1	1	1	0.00
31/12/2009	R207 On 04-February-10			Bond Future	9.16	88.1008	88.2247	88.1008	600.00
31/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	15	0	0	0	0.00
31/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5592	6	6	6	0.00
31/12/2009	R207 On 06-May-10			Bond Future	9.22	89.7224	89.8497	89.7224	0.00
31/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2078	2	2	2	0.00
31/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	1922	2	2	2	0.00
31/12/2009	R207 On 05-August-10			Bond Future	9.27	87.8580	87.9886	87.8580	0.00
31/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3357	3	3	3	0.00
31/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2080	2	2	2	0.00
31/12/2009	R208 On 04-February-10			Bond Future	9.15	85.7890	85.9175	85.7890	5,004.00
31/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	80	0	0	0	0.00
31/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4155	4	4	4	0.00
31/12/2009	R208 On 06-May-10			Bond Future	9.20	83.9695	84.0958	83.9695	0.00
31/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2161	2	2	2	0.00
31/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	1879	2	2	2	0.00
31/12/2009	R208 On 05-August-10			Bond Future	9.25	85.6338	85.7641	85.6338	0.00
31/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3540	3	4	3	0.00
31/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2052	2	2	2	0.00
31/12/2009	R209 On 04-February-10			Bond Future	8.76	76.4551	76.6156	76.4551	1,799.00
31/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
31/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8944	9	9	9	0.00
31/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	6	0	0	0	0.00
31/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11405	12	11	12	0.00
31/12/2009	R209 On 06-May-10			Bond Future	8.79	74.7093	74.8767	74.7093	0.00
31/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1568	2	2	2	0.00
31/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	3978	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
31/12/2009	R209 On 05-August-10			Bond Future	8.81	76.1963	76.3629	76.1963	0.00
31/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3228	3	3	3	0.00
31/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3732	4	4	4	0.00
31/12/2009	TRT1 On 04-February-10			Index Future	298.89	298.5150	298.8880	298.5150	100.00
31/12/2009	TRT1 On 06-May-10			Index Future	304.35	303.9690	304.3480	303.9690	0.00