



Derivatives Weekly Statistics Report

From: 21/12/2009 To: 24/12/2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2009	AL13 On 04-February-10			Index Future	253.97	253.9190	253.9650	253.9190	44.00
21/12/2009	AL7T On 04-February-10			Index Future	336.79	336.7020	336.7850	336.7020	58.00
21/12/2009	ALBI On 04-February-10			Index Future	300.79	300.9910	300.7890	300.9910	1,072.00
21/12/2009	ALBI On 06-May-10			Index Future	306.29	306.4970	306.2910	306.4970	127.00
21/12/2009	ALBI On 05-August-10			Index Future	316.42	316.3280	316.4230	316.3280	0.00
21/12/2009	CRD1 On 04-February-10			Index Future	130.94	130.9280	130.9390	130.9280	2.00
21/12/2009	CRD1 On 06-May-10			Index Future	133.33	133.3230	133.3340	133.3230	0.00
21/12/2009	GOVI On 04-February-10			GOVI	302.46	302.6690	302.4570	302.6690	1,132.00
21/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	15924	2	2	2	0.00
21/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	31354	3	3	3	0.00
21/12/2009	GOVI On 06-May-10			GOVI	307.99	308.2050	307.9880	308.2050	0.00
21/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	42619	4	4	4	0.00
21/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	60739	6	6	6	0.00
21/12/2009	GOVI On 05-August-10			GOVI	313.73	313.9460	313.7260	313.9460	0.00
21/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	56053	6	6	6	0.00
21/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	74793	7	7	7	0.00
21/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2009	ILBI On 04-February-10			Index Future	362.71	362.8260	362.7060	362.8260	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
21/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
21/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
21/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
21/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
21/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
21/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
21/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
21/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.22	92.7900	92.7850	92.7900	0.00
21/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.12	92.8900	92.8770	92.8900	0.00
21/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9100	92.9020	92.9100	0.00
21/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9000	92.8990	92.9000	0.00
21/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.10	92.9100	92.9040	92.9100	0.00
21/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.12	92.8800	92.8840	92.8800	0.00
21/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.28	92.7100	92.7180	92.7100	0.00
21/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.50	92.5000	92.4970	92.5000	0.00
21/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.85	92.1600	92.1530	92.1600	0.00
21/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.24	91.7700	91.7610	91.7700	5,000.00
21/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.65	91.3600	91.3520	91.3600	0.00
21/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1500	91.1700	91.1500	0.00
21/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
21/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
21/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
21/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
21/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
21/12/2009	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
21/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
21/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
21/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
21/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
21/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
21/12/2009	OTH1 On 04-February-10			Index Future	291.59	291.7380	291.5870	291.7380	3.00
21/12/2009	OTH1 On 06-May-10			Index Future	296.92	297.0740	296.9200	297.0740	0.00
21/12/2009	R155 On 04-February-10			Bond Future	7.63	113.5591	113.5288	113.5591	31.00
21/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	152	0	0	0	0.00
21/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	351	0	0	0	0.00
21/12/2009	R157 On 04-February-10			Bond Future	8.45	127.7232	127.6233	127.7232	6,893.00
21/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	64	0	0	0	0.00
21/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3608	4	4	4	0.00
21/12/2009	R157 On 06-May-10			Bond Future	8.52	123.1918	123.0962	123.1918	0.00
21/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1529	2	2	2	0.00
21/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1620	2	2	2	0.00
21/12/2009	R157 On 05-August-10			Bond Future	8.56	125.5853	125.4848	125.5853	0.00
21/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2456	3	2	3	0.00
21/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1611	2	2	2	0.00
21/12/2009	R186 On 04-February-10			Bond Future	9.06	113.9520	113.7648	113.9520	18,786.00
21/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	84	0	0	0	0.00
21/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8036	8	8	8	0.00
21/12/2009	R186 On 06-May-10			Bond Future	9.11	116.0530	115.8682	116.0530	0.00
21/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2789	3	3	3	0.00
21/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3773	4	4	4	0.00
21/12/2009	R186 On 05-August-10			Bond Future	9.14	113.0539	112.8622	113.0539	0.00
21/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4665	5	5	5	0.00
21/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3678	4	4	4	0.00
21/12/2009	R201 On 04-February-10			Bond Future	8.51	102.1944	102.1156	102.1944	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
21/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	7	0	0	0	0.00
21/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4093	4	4	4	0.00
21/12/2009	R201 On 06-May-10			Bond Future	8.58	104.0813	104.0023	104.0813	0.00
21/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1057	1	1	1	0.00
21/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1366	1	1	1	0.00
21/12/2009	R201 On 05-August-10			Bond Future	8.63	101.7296	101.6472	101.7296	0.00
21/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2295	2	2	2	0.00
21/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	962	1	1	1	0.00
21/12/2009	R203 On 04-February-10			Bond Future	9.10	98.8734	98.7737	98.8734	1,570.00
21/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	30	0	0	0	0.00
21/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4872	5	5	5	0.00
21/12/2009	R203 On 06-May-10			Bond Future	9.17	96.5306	96.4285	96.5306	0.00
21/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1401	1	1	1	0.00
21/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2263	2	2	2	0.00
21/12/2009	R203 On 05-August-10			Bond Future	9.22	98.4497	98.3454	98.4497	0.00
21/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2389	2	2	2	0.00
21/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2250	2	2	2	0.00
21/12/2009	R204 On 04-February-10			Bond Future	9.09	94.6646	94.5554	94.6646	4,207.00
21/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	33	0	0	0	0.00
21/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	893	1	1	1	100.00
21/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	146	0	0	0	200.00
21/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3603	4	4	4	0.00
21/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1400	1	1	1	200.00
21/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5318	5	5	5	0.00
21/12/2009	R204 On 06-May-10			Bond Future	9.16	96.4152	96.3029	96.4152	0.00
21/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1563	2	2	2	0.00
21/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2438	2	2	2	0.00
21/12/2009	R204 On 05-August-10			Bond Future	9.21	94.2900	94.1692	94.2900	0.00
21/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2711	3	3	3	0.00
21/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2470	2	2	2	0.00
21/12/2009	R206 On 04-February-10			Bond Future	8.58	97.0294	96.9652	97.0294	2.00

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21/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	5	0	0	0	0.00
21/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3550	3	4	3	0.00
21/12/2009	R206 On 06-May-10			Bond Future	8.67	98.8227	98.7561	98.8227	0.00
21/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1150	1	1	1	0.00
21/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	917	1	1	1	0.00
21/12/2009	R206 On 05-August-10			Bond Future	8.74	97.0152	96.9469	97.0152	0.00
21/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1720	2	2	2	0.00
21/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	973	1	1	1	0.00
21/12/2009	R207 On 04-February-10			Bond Future	9.18	88.2247	88.1067	88.2247	600.00
21/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	30	0	0	0	0.00
21/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5725	6	6	6	0.00
21/12/2009	R207 On 06-May-10			Bond Future	9.24	89.8555	89.7339	89.8555	0.00
21/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2095	2	2	2	0.00
21/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2055	2	2	2	0.00
21/12/2009	R207 On 05-August-10			Bond Future	9.29	87.9942	87.8750	87.9942	0.00
21/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3350	3	3	3	0.00
21/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2186	2	2	2	0.00
21/12/2009	R208 On 04-February-10			Bond Future	9.16	85.9236	85.8013	85.9236	5,004.00
21/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	123	0	0	0	0.00
21/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4314	4	4	4	0.00
21/12/2009	R208 On 06-May-10			Bond Future	9.22	84.1079	83.9815	84.1079	0.00
21/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2179	2	2	2	0.00
21/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2011	2	2	2	0.00
21/12/2009	R208 On 05-August-10			Bond Future	9.27	85.7759	85.6515	85.7759	0.00
21/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3534	4	4	4	0.00
21/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2159	2	2	2	0.00
21/12/2009	R209 On 04-February-10			Bond Future	8.78	76.6557	76.4952	76.6557	1,799.00
21/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	2	0	0	0	2,500.00
21/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8836	9	9	9	0.00
21/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	19	0	0	0	0.00
21/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11528	11	12	11	0.00

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21/12/2009	R209 On 06-May-10			Bond Future	8.81	74.9246	74.7571	74.9246	0.00
21/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1617	2	2	2	0.00
21/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4146	4	4	4	0.00
21/12/2009	R209 On 05-August-10			Bond Future	8.83	76.4106	76.2438	76.4106	0.00
21/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3248	3	3	3	0.00
21/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3871	4	4	4	0.00
21/12/2009	TRT1 On 04-February-10			Index Future	298.70	298.9060	298.7000	298.9060	100.00
21/12/2009	TRT1 On 06-May-10			Index Future	304.16	304.3730	304.1630	304.3730	0.00
22/12/2009	AL13 On 04-February-10			Index Future	253.84	253.9650	253.8390	253.9650	44.00
22/12/2009	AL7T On 04-February-10			Index Future	335.43	336.7850	335.4270	336.7850	58.00
22/12/2009	ALBI On 04-February-10			Index Future	299.91	300.7890	299.9080	300.7890	1,072.00
22/12/2009	ALBI On 06-May-10			Index Future	305.39	306.2910	305.3930	306.2910	127.00
22/12/2009	ALBI On 05-August-10			Index Future	315.20	316.4230	315.2000	316.4230	0.00
22/12/2009	CRD1 On 04-February-10			Index Future	130.73	130.9390	130.7330	130.9390	2.00
22/12/2009	CRD1 On 06-May-10			Index Future	133.12	133.3340	133.1240	133.3340	0.00
22/12/2009	GOVI On 04-February-10			GOVI	301.56	302.4570	301.5600	302.4570	1,132.00
22/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	12396	2	1	2	0.00
22/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	36796	3	4	3	0.00
22/12/2009	GOVI On 06-May-10			GOVI	307.08	307.9880	307.0750	307.9880	0.00
22/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	38437	4	4	4	0.00
22/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	65687	6	7	6	0.00
22/12/2009	GOVI On 05-August-10			GOVI	312.80	313.7260	312.7950	313.7260	0.00
22/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	51694	6	5	6	0.00
22/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	79744	7	8	7	0.00
22/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2009	ILBI On 04-February-10			Index Future	362.71	362.7060	362.7060	362.7060	425.00
22/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00

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22/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
22/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
22/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
22/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
22/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
22/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.24	92.7850	92.7650	92.7850	0.00
22/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8770	92.8610	92.8770	0.00
22/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.12	92.9020	92.8830	92.9020	0.00
22/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.12	92.8990	92.8790	92.8990	0.00
22/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.9040	92.8840	92.9040	0.00
22/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.14	92.8840	92.8640	92.8840	0.00
22/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.30	92.7180	92.7010	92.7180	0.00
22/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4970	92.4780	92.4970	0.00
22/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.87	92.1530	92.1330	92.1530	0.00
22/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.26	91.7610	91.7430	91.7610	5,000.00
22/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.67	91.3520	91.3340	91.3520	0.00
22/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.85	91.1700	91.1500	91.1700	0.00
22/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
22/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
22/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
22/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
22/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
22/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
22/12/2009	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
22/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
22/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
22/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
22/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
22/12/2009	OTH1 On 04-February-10			Index Future	290.78	291.5870	290.7770	291.5870	3.00
22/12/2009	OTH1 On 06-May-10			Index Future	296.10	296.9200	296.0950	296.9200	0.00
22/12/2009	R155 On 04-February-10			Bond Future	7.66	113.5288	113.4833	113.5288	31.00
22/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	134	0	0	0	0.00
22/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	378	0	0	0	0.00
22/12/2009	R157 On 04-February-10			Bond Future	8.50	127.6233	127.3692	127.6233	6,893.00
22/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	47	0	0	0	0.00
22/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3845	4	4	4	0.00
22/12/2009	R157 On 06-May-10			Bond Future	8.57	123.0962	122.8386	123.0962	0.00
22/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1399	2	1	2	0.00
22/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1747	2	2	2	0.00
22/12/2009	R157 On 05-August-10			Bond Future	8.62	125.4848	125.2203	125.4848	0.00
22/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2302	2	2	2	0.00
22/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1721	2	2	2	0.00
22/12/2009	R186 On 04-February-10			Bond Future	9.11	113.7648	113.2987	113.7648	18,786.00
22/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	61	0	0	0	0.00
22/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8479	8	8	8	0.00
22/12/2009	R186 On 06-May-10			Bond Future	9.16	115.8682	115.3900	115.8682	0.00
22/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2560	3	3	3	0.00
22/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4023	4	4	4	0.00
22/12/2009	R186 On 05-August-10			Bond Future	9.20	112.8622	112.3714	112.8622	0.00
22/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4387	5	4	5	0.00
22/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3890	4	4	4	0.00
22/12/2009	R201 On 04-February-10			Bond Future	8.56	102.1156	101.9189	102.1156	486.00
22/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	4	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
22/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4287	4	4	4	0.00
22/12/2009	R201 On 06-May-10			Bond Future	8.64	104.0023	103.7995	104.0023	0.00
22/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	961	1	1	1	0.00
22/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1473	1	1	1	0.00
22/12/2009	R201 On 05-August-10			Bond Future	8.68	101.6472	101.4396	101.6472	0.00
22/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2160	2	2	2	0.00
22/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1035	1	1	1	0.00
22/12/2009	R203 On 04-February-10			Bond Future	9.15	98.7737	98.5121	98.7737	1,570.00
22/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	22	0	0	0	0.00
22/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	5126	5	5	5	0.00
22/12/2009	R203 On 06-May-10			Bond Future	9.22	96.4285	96.1587	96.4285	0.00
22/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1281	1	1	1	0.00
22/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2413	2	2	2	0.00
22/12/2009	R203 On 05-August-10			Bond Future	9.28	98.3454	98.0681	98.3454	0.00
22/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2242	2	2	2	0.00
22/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2381	2	2	2	0.00
22/12/2009	R204 On 04-February-10			Bond Future	9.14	94.5554	94.2631	94.5554	4,207.00
22/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	23	0	0	0	0.00
22/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	760	1	1	1	100.00
22/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	111	0	0	0	200.00
22/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3861	4	4	4	0.00
22/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1560	1	2	1	200.00
22/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5600	5	6	5	0.00
22/12/2009	R204 On 06-May-10			Bond Future	9.21	96.3029	96.0060	96.3029	0.00
22/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1429	2	1	2	0.00
22/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2601	2	3	2	0.00
22/12/2009	R204 On 05-August-10			Bond Future	9.26	94.1692	93.8735	94.1692	0.00
22/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2552	3	3	3	0.00
22/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2607	2	3	2	0.00
22/12/2009	R206 On 04-February-10			Bond Future	8.62	96.9652	96.8338	96.9652	2.00
22/12/2009	R206 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
22/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3679	4	4	4	0.00
22/12/2009	R206 On 06-May-10			Bond Future	8.72	98.7561	98.6261	98.7561	0.00
22/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1077	1	1	1	0.00
22/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	974	1	1	1	0.00
22/12/2009	R206 On 05-August-10			Bond Future	8.78	96.9469	96.8134	96.9469	0.00
22/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1638	2	2	2	0.00
22/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1024	1	1	1	0.00
22/12/2009	R207 On 04-February-10			Bond Future	9.23	88.1067	87.8125	88.1067	600.00
22/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	21	0	0	0	0.00
22/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	6010	6	6	6	0.00
22/12/2009	R207 On 06-May-10			Bond Future	9.30	89.7339	89.4340	89.7339	0.00
22/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	1937	2	2	2	0.00
22/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2196	2	2	2	0.00
22/12/2009	R207 On 05-August-10			Bond Future	9.35	87.8750	87.5638	87.8750	0.00
22/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3166	3	3	3	0.00
22/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2313	2	2	2	0.00
22/12/2009	R208 On 04-February-10			Bond Future	9.21	85.8013	85.4965	85.8013	5,004.00
22/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	94	0	0	0	0.00
22/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4590	4	5	4	0.00
22/12/2009	R208 On 06-May-10			Bond Future	9.27	83.9815	83.6698	83.9815	0.00
22/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2011	2	2	2	0.00
22/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2155	2	2	2	0.00
22/12/2009	R208 On 05-August-10			Bond Future	9.32	85.6515	85.3328	85.6515	0.00
22/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3341	4	3	4	0.00
22/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2284	2	2	2	0.00
22/12/2009	R209 On 04-February-10			Bond Future	8.83	76.4952	76.0961	76.4952	1,799.00
22/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	0	0	2,500.00
22/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8441	9	8	9	0.00
22/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	23	0	0	0	0.00
22/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11926	12	12	12	0.00
22/12/2009	R209 On 06-May-10			Bond Future	8.86	74.7571	74.3527	74.7571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1463	2	1	2	0.00
22/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4397	4	4	4	0.00
22/12/2009	R209 On 05-August-10			Bond Future	8.88	76.2438	75.8255	76.2438	0.00
22/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3037	3	3	3	0.00
22/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4078	4	4	4	0.00
22/12/2009	TRT1 On 04-February-10			Index Future	297.82	298.7000	297.8190	298.7000	100.00
22/12/2009	TRT1 On 06-May-10			Index Future	303.27	304.1630	303.2660	304.1630	0.00
23/12/2009	AL13 On 04-February-10			Index Future	253.76	253.8390	253.7620	253.8390	44.00
23/12/2009	AL7T On 04-February-10			Index Future	335.42	335.4270	335.4150	335.4270	58.00
23/12/2009	ALBI On 04-February-10			Index Future	299.81	299.9080	299.8070	299.9080	1,072.00
23/12/2009	ALBI On 06-May-10			Index Future	305.29	305.3930	305.2880	305.3930	127.00
23/12/2009	ALBI On 05-August-10			Index Future	315.19	315.2000	315.1890	315.2000	0.00
23/12/2009	CRD1 On 04-February-10			Index Future	130.70	130.7330	130.6950	130.7330	2.00
23/12/2009	CRD1 On 06-May-10			Index Future	133.09	133.1240	133.0850	133.1240	0.00
23/12/2009	GOVI On 04-February-10			GOVI	301.46	301.5600	301.4570	301.5600	1,132.00
23/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	11821	1	1	1	0.00
23/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	37251	4	4	4	0.00
23/12/2009	GOVI On 06-May-10			GOVI	306.97	307.0750	306.9690	307.0750	0.00
23/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	37805	4	4	4	0.00
23/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	66115	7	7	7	0.00
23/12/2009	GOVI On 05-August-10			GOVI	312.69	312.7950	312.6870	312.7950	0.00
23/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	51077	5	5	5	0.00
23/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	80207	8	8	8	0.00
23/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2009	ILBI On 04-February-10			Index Future	362.91	362.7060	362.9120	362.7060	425.00
23/12/2009	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
23/12/2009	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	0.0200	0.0228	0.00
23/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
23/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
23/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
23/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
23/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
23/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.24	92.7650	92.7650	92.7650	0.00
23/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8610	92.8580	92.8610	0.00
23/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.12	92.8830	92.8830	92.8830	0.00
23/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.12	92.8790	92.8790	92.8790	0.00
23/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.12	92.8840	92.8840	92.8840	0.00
23/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.13	92.8640	92.8700	92.8640	0.00
23/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.29	92.7010	92.7070	92.7010	0.00
23/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.52	92.4780	92.4850	92.4780	0.00
23/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.86	92.1330	92.1450	92.1330	0.00
23/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	8.25	91.7430	91.7550	91.7430	5,000.00
23/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.65	91.3340	91.3460	91.3340	0.00
23/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1500	91.1700	91.1500	0.00
23/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
23/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
23/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
23/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
23/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
23/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
23/12/2009	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
23/12/2009	JROD On 31-December-09			Rodi	6.84	0.0027	0.0024	0.0027	0.00
23/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
23/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
23/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
23/12/2009	OTH1 On 04-February-10			Index Future	290.68	290.7770	290.6830	290.7770	3.00
23/12/2009	OTH1 On 06-May-10			Index Future	296.00	296.0950	295.9980	296.0950	0.00
23/12/2009	R155 On 04-February-10			Bond Future	7.66	113.4833	113.4909	113.4833	31.00
23/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	134	0	0	0	0.00
23/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	371	0	0	0	0.00
23/12/2009	R157 On 04-February-10			Bond Future	8.49	127.3692	127.3891	127.3692	6,893.00
23/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	45	0	0	0	0.00
23/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3823	4	4	4	0.00
23/12/2009	R157 On 06-May-10			Bond Future	8.57	122.8386	122.8529	122.8386	0.00
23/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1400	1	1	1	0.00
23/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1734	2	2	2	0.00
23/12/2009	R157 On 05-August-10			Bond Future	8.62	125.2203	125.2340	125.2203	0.00
23/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2305	2	2	2	0.00
23/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1710	2	2	2	0.00
23/12/2009	R186 On 04-February-10			Bond Future	9.11	113.2987	113.3173	113.2987	18,786.00
23/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	58	0	0	0	0.00
23/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8457	8	8	8	0.00
23/12/2009	R186 On 06-May-10			Bond Future	9.16	115.3900	115.4083	115.3900	0.00
23/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2557	3	3	3	0.00
23/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	4001	4	4	4	0.00
23/12/2009	R186 On 05-August-10			Bond Future	9.19	112.3714	112.3895	112.3714	0.00
23/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4388	4	4	4	0.00
23/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3873	4	4	4	0.00
23/12/2009	R201 On 04-February-10			Bond Future	8.56	101.9189	101.9267	101.9189	486.00
23/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	4	0	0	0	0.00
23/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4279	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2009	R201 On 06-May-10			Bond Future	8.63	103.7995	103.8108	103.7995	0.00
23/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	961	1	1	1	0.00
23/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1462	1	1	1	0.00
23/12/2009	R201 On 05-August-10			Bond Future	8.68	101.4396	101.4503	101.4396	0.00
23/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2164	2	2	2	0.00
23/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	1028	1	1	1	0.00
23/12/2009	R203 On 04-February-10			Bond Future	9.14	98.5121	98.5277	98.5121	1,570.00
23/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	20	0	0	0	0.00
23/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	5108	5	5	5	0.00
23/12/2009	R203 On 06-May-10			Bond Future	9.22	96.1587	96.1739	96.1587	0.00
23/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1281	1	1	1	0.00
23/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2397	2	2	2	0.00
23/12/2009	R203 On 05-August-10			Bond Future	9.28	98.0681	98.0829	98.0681	0.00
23/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2244	2	2	2	0.00
23/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2368	2	2	2	0.00
23/12/2009	R204 On 04-February-10			Bond Future	9.14	94.2631	94.2803	94.2631	4,207.00
23/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	22	0	0	0	0.00
23/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	108	0	0	0	200.00
23/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	755	1	1	1	100.00
23/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1537	2	2	2	200.00
23/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3841	4	4	4	0.00
23/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5582	6	6	6	0.00
23/12/2009	R204 On 06-May-10			Bond Future	9.21	96.0060	96.0228	96.0060	0.00
23/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1428	1	1	1	0.00
23/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2583	3	3	3	0.00
23/12/2009	R204 On 05-August-10			Bond Future	9.26	93.8735	93.8845	93.8735	0.00
23/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2551	3	3	3	0.00
23/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2595	3	3	3	0.00
23/12/2009	R206 On 04-February-10			Bond Future	8.62	96.8338	96.8466	96.8338	2.00
23/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	3	0	0	0	0.00
23/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3666	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2009	R206 On 06-May-10			Bond Future	8.71	98.6261	98.6351	98.6261	0.00
23/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1078	1	1	1	0.00
23/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	966	1	1	1	0.00
23/12/2009	R206 On 05-August-10			Bond Future	8.78	96.8134	96.8219	96.8134	0.00
23/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1640	2	2	2	0.00
23/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	1018	1	1	1	0.00
23/12/2009	R207 On 04-February-10			Bond Future	9.23	87.8125	87.8243	87.8125	600.00
23/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	20	0	0	0	0.00
23/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5997	6	6	6	0.00
23/12/2009	R207 On 06-May-10			Bond Future	9.29	89.4340	89.4513	89.4340	0.00
23/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	1938	2	2	2	0.00
23/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2180	2	2	2	0.00
23/12/2009	R207 On 05-August-10			Bond Future	9.35	87.5638	87.5808	87.5638	0.00
23/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3169	3	3	3	0.00
23/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2299	2	2	2	0.00
23/12/2009	R208 On 04-February-10			Bond Future	9.21	85.4965	85.5086	85.4965	5,004.00
23/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	90	0	0	0	0.00
23/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4574	5	5	5	0.00
23/12/2009	R208 On 06-May-10			Bond Future	9.27	83.6698	83.6877	83.6698	0.00
23/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2012	2	2	2	0.00
23/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2138	2	2	2	0.00
23/12/2009	R208 On 05-August-10			Bond Future	9.32	85.3328	85.3446	85.3328	0.00
23/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3342	3	3	3	0.00
23/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2274	2	2	2	0.00
23/12/2009	R209 On 04-February-10			Bond Future	8.83	76.0961	76.1041	76.0961	1,799.00
23/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	0	0	2,500.00
23/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8447	8	8	8	0.00
23/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	21	0	0	0	0.00
23/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11918	12	12	12	0.00
23/12/2009	R209 On 06-May-10			Bond Future	8.86	74.3527	74.3606	74.3527	0.00
23/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1457	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4383	4	4	4	0.00
23/12/2009	R209 On 05-August-10			Bond Future	8.88	75.8255	75.8412	75.8255	0.00
23/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3037	3	3	3	0.00
23/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	4062	4	4	4	0.00
23/12/2009	TRT1 On 04-February-10			Index Future	297.72	297.8190	297.7190	297.8190	100.00
23/12/2009	TRT1 On 06-May-10			Index Future	303.16	303.2660	303.1620	303.2660	0.00
24/12/2009	AL13 On 04-February-10			Index Future	253.77	253.7620	253.7670	253.7620	44.00
24/12/2009	AL7T On 04-February-10			Index Future	335.43	335.4150	335.4340	335.4150	58.00
24/12/2009	ALBI On 04-February-10			Index Future	300.54	299.8070	300.5410	299.8070	1,079.00
24/12/2009	ALBI On 06-May-10			Index Future	306.04	305.2880	306.0350	305.2880	127.00
24/12/2009	ALBI On 05-August-10			Index Future	315.20	315.1890	315.2040	315.1890	0.00
24/12/2009	CRD1 On 04-February-10			Index Future	130.88	130.6950	130.8830	130.6950	2.00
24/12/2009	CRD1 On 06-May-10			Index Future	133.28	133.0850	133.2750	133.0850	0.00
24/12/2009	GOVI On 04-February-10			GOVI	302.20	301.4570	302.2030	301.4570	1,132.00
24/12/2009	GOVI On 04-February-10	304.00	Call	GOVI	14202	1	1	1	0.00
24/12/2009	GOVI On 04-February-10	304.00	Put	GOVI	32172	4	3	4	0.00
24/12/2009	GOVI On 06-May-10			GOVI	307.73	306.9690	307.7280	306.9690	0.00
24/12/2009	GOVI On 06-May-10	309.80	Call	GOVI	40894	4	4	4	0.00
24/12/2009	GOVI On 06-May-10	309.80	Put	GOVI	61614	7	6	7	0.00
24/12/2009	GOVI On 05-August-10			GOVI	313.46	312.6870	313.4590	312.6870	0.00
24/12/2009	GOVI On 05-August-10	315.60	Call	GOVI	54395	5	5	5	0.00
24/12/2009	GOVI On 05-August-10	315.60	Put	GOVI	75805	8	8	8	0.00
24/12/2009	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2009	ILBI On 04-February-10			Index Future	363.12	362.9120	363.1160	362.9120	425.00
24/12/2009	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	0.0124	0.0125	0.00
24/12/2009	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
24/12/2009	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	0.1077	0.1000	0.00
24/12/2009	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	0.0514	0.0492	0.00
24/12/2009	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	0.0847	0.0808	0.00
24/12/2009	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	0.0958	0.0908	0.00
24/12/2009	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	0.0691	0.0633	0.00
24/12/2009	JBAF On 20-January-10			Jibar Tradeable Future	7.24	92.7650	92.7600	92.7650	0.00
24/12/2009	JBAF On 17-February-10			Jibar Tradeable Future	7.16	92.8580	92.8440	92.8580	0.00
24/12/2009	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.8830	92.8990	92.8830	0.00
24/12/2009	JBAF On 21-April-10			Jibar Tradeable Future	7.09	92.8790	92.9080	92.8790	0.00
24/12/2009	JBAF On 19-May-10			Jibar Tradeable Future	7.09	92.8840	92.9080	92.8840	0.00
24/12/2009	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8700	92.9000	92.8700	0.00
24/12/2009	JBAF On 15-September-10			Jibar Tradeable Future	7.25	92.7070	92.7520	92.7070	0.00
24/12/2009	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.4850	92.5130	92.4850	0.00
24/12/2009	JBAF On 16-March-11			Jibar Tradeable Future	7.84	92.1450	92.1650	92.1450	0.00
24/12/2009	JBAF On 15-June-11			Jibar Tradeable Future	7.73	91.7550	92.2740	91.7550	5,000.00
24/12/2009	JBAF On 21-September-11			Jibar Tradeable Future	8.13	91.3460	91.8740	91.3460	0.00
24/12/2009	JBAF On 21-December-11			Jibar Tradeable Future	8.83	91.1700	91.1700	91.1700	0.00
24/12/2009	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	93.0230	0.0171	0.00
24/12/2009	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	92.8790	0.0174	0.00
24/12/2009	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	92.6710	0.0179	0.00
24/12/2009	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	92.3400	0.0187	0.00
24/12/2009	JN02 On 04-February-10			JNOTE	7.88	0.1442	0.1447	0.1442	0.00
24/12/2009	JN05 On 04-February-10			JNOTE	8.79	0.3545	0.3565	0.3545	0.00
24/12/2009	JN10 On 04-February-10			JNOTE	9.03	0.5913	0.5955	0.5913	0.00
24/12/2009	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
24/12/2009	JROD On 29-January-10			Rodi	7.01	0.0022	0.0019	0.0022	0.00
24/12/2009	JROD On 26-February-10			Rodi	6.98	0.0047	0.0044	0.0047	0.00
24/12/2009	JROD On 31-March-10			Rodi	7.18	0.0038	0.0035	0.0038	0.00
24/12/2009	OTH1 On 04-February-10			Index Future	291.36	290.6830	291.3620	290.6830	3.00
24/12/2009	OTH1 On 06-May-10			Index Future	296.69	295.9980	296.6880	295.9980	0.00
24/12/2009	R155 On 04-February-10			Bond Future	7.62	113.4909	113.5439	113.4909	31.00
24/12/2009	R155 On 04-February-10	7.50	Call	Bond Future	150	0	0	0	0.00
24/12/2009	R155 On 04-February-10	7.50	Put	Bond Future	334	0	0	0	0.00
24/12/2009	R157 On 04-February-10			Bond Future	8.45	127.3891	127.5984	127.3891	6,893.00
24/12/2009	R157 On 04-February-10	7.75	Call	Bond Future	53	0	0	0	0.00
24/12/2009	R157 On 04-February-10	7.75	Put	Bond Future	3622	4	4	4	0.00
24/12/2009	R157 On 06-May-10			Bond Future	8.53	122.8529	123.0675	122.8529	0.00
24/12/2009	R157 On 06-May-10	8.50	Call	Bond Future	1498	1	1	1	0.00
24/12/2009	R157 On 06-May-10	8.50	Put	Bond Future	1617	2	2	2	0.00
24/12/2009	R157 On 05-August-10			Bond Future	8.57	125.2340	125.4528	125.2340	0.00
24/12/2009	R157 On 05-August-10	8.75	Call	Bond Future	2424	2	2	2	0.00
24/12/2009	R157 On 05-August-10	8.75	Put	Bond Future	1611	2	2	2	0.00
24/12/2009	R186 On 04-February-10			Bond Future	9.07	113.3173	113.6993	113.3173	18,786.00
24/12/2009	R186 On 04-February-10	8.25	Call	Bond Future	67	0	0	0	0.00
24/12/2009	R186 On 04-February-10	8.25	Put	Bond Future	8084	8	8	8	0.00
24/12/2009	R186 On 06-May-10			Bond Future	9.11	115.4083	115.7944	115.4083	0.00
24/12/2009	R186 On 06-May-10	9.00	Call	Bond Future	2719	3	3	3	0.00
24/12/2009	R186 On 06-May-10	9.00	Put	Bond Future	3777	4	4	4	0.00
24/12/2009	R186 On 05-August-10			Bond Future	9.15	112.3895	112.7892	112.3895	0.00
24/12/2009	R186 On 05-August-10	9.25	Call	Bond Future	4597	4	5	4	0.00
24/12/2009	R186 On 05-August-10	9.25	Put	Bond Future	3683	4	4	4	0.00
24/12/2009	R201 On 04-February-10			Bond Future	8.52	101.9267	102.0959	101.9267	486.00
24/12/2009	R201 On 04-February-10	7.50	Call	Bond Future	5	0	0	0	0.00
24/12/2009	R201 On 04-February-10	7.50	Put	Bond Future	4111	4	4	4	0.00
24/12/2009	R201 On 06-May-10			Bond Future	8.59	103.8108	103.9798	103.8108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2009	R201 On 06-May-10	8.50	Call	Bond Future	1033	1	1	1	0.00
24/12/2009	R201 On 06-May-10	8.50	Put	Bond Future	1365	1	1	1	0.00
24/12/2009	R201 On 05-August-10			Bond Future	8.63	101.4503	101.6221	101.4503	0.00
24/12/2009	R201 On 05-August-10	9.00	Call	Bond Future	2269	2	2	2	0.00
24/12/2009	R201 On 05-August-10	9.00	Put	Bond Future	961	1	1	1	0.00
24/12/2009	R203 On 04-February-10			Bond Future	9.10	98.5277	98.7475	98.5277	1,570.00
24/12/2009	R203 On 04-February-10	8.20	Call	Bond Future	24	0	0	0	0.00
24/12/2009	R203 On 04-February-10	8.20	Put	Bond Future	4892	5	5	5	0.00
24/12/2009	R203 On 06-May-10			Bond Future	9.17	96.1739	96.3979	96.1739	0.00
24/12/2009	R203 On 06-May-10	9.00	Call	Bond Future	1369	1	1	1	0.00
24/12/2009	R203 On 06-May-10	9.00	Put	Bond Future	2261	2	2	2	0.00
24/12/2009	R203 On 05-August-10			Bond Future	9.23	98.0829	98.3107	98.0829	0.00
24/12/2009	R203 On 05-August-10	9.25	Call	Bond Future	2355	2	2	2	0.00
24/12/2009	R203 On 05-August-10	9.25	Put	Bond Future	2251	2	2	2	0.00
24/12/2009	R204 On 04-February-10			Bond Future	9.09	94.2803	94.5210	94.2803	4,207.00
24/12/2009	R204 On 04-February-10	8.20	Call	Bond Future	26	0	0	0	0.00
24/12/2009	R204 On 04-February-10	8.50	Call	Bond Future	125	0	0	0	200.00
24/12/2009	R204 On 04-February-10	9.00	Call	Bond Future	841	1	1	1	100.00
24/12/2009	R204 On 04-February-10	9.00	Put	Bond Future	1383	2	1	2	200.00
24/12/2009	R204 On 04-February-10	8.50	Put	Bond Future	3617	4	4	4	0.00
24/12/2009	R204 On 04-February-10	8.20	Put	Bond Future	5345	6	5	6	0.00
24/12/2009	R204 On 06-May-10			Bond Future	9.16	96.0228	96.2636	96.0228	0.00
24/12/2009	R204 On 06-May-10	9.00	Call	Bond Future	1524	1	2	1	0.00
24/12/2009	R204 On 06-May-10	9.00	Put	Bond Future	2438	3	2	3	0.00
24/12/2009	R204 On 05-August-10			Bond Future	9.21	93.8845	94.1308	93.8845	0.00
24/12/2009	R204 On 05-August-10	9.25	Call	Bond Future	2673	3	3	3	0.00
24/12/2009	R204 On 05-August-10	9.25	Put	Bond Future	2470	3	2	3	0.00
24/12/2009	R206 On 04-February-10			Bond Future	8.58	96.8466	96.9813	96.8466	2.00
24/12/2009	R206 On 04-February-10	7.50	Call	Bond Future	4	0	0	0	0.00
24/12/2009	R206 On 04-February-10	7.50	Put	Bond Future	3533	4	4	4	0.00
24/12/2009	R206 On 06-May-10			Bond Future	8.67	98.6351	98.7712	98.6351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2009	R206 On 06-May-10	8.75	Call	Bond Future	1147	1	1	1	0.00
24/12/2009	R206 On 06-May-10	8.75	Put	Bond Future	899	1	1	1	0.00
24/12/2009	R206 On 05-August-10			Bond Future	8.73	96.8219	96.9612	96.8219	0.00
24/12/2009	R206 On 05-August-10	9.00	Call	Bond Future	1720	2	2	2	0.00
24/12/2009	R206 On 05-August-10	9.00	Put	Bond Future	959	1	1	1	0.00
24/12/2009	R207 On 04-February-10			Bond Future	9.18	87.8243	88.0713	87.8243	600.00
24/12/2009	R207 On 04-February-10	8.25	Call	Bond Future	23	0	0	0	0.00
24/12/2009	R207 On 04-February-10	8.25	Put	Bond Future	5753	6	6	6	0.00
24/12/2009	R207 On 06-May-10			Bond Future	9.25	89.4513	89.6992	89.4513	0.00
24/12/2009	R207 On 06-May-10	9.25	Call	Bond Future	2055	2	2	2	0.00
24/12/2009	R207 On 06-May-10	9.25	Put	Bond Future	2049	2	2	2	0.00
24/12/2009	R207 On 05-August-10			Bond Future	9.30	87.5808	87.8297	87.5808	0.00
24/12/2009	R207 On 05-August-10	9.50	Call	Bond Future	3306	3	3	3	0.00
24/12/2009	R207 On 05-August-10	9.50	Put	Bond Future	2187	2	2	2	0.00
24/12/2009	R208 On 04-February-10			Bond Future	9.17	85.5086	85.7585	85.5086	5,004.00
24/12/2009	R208 On 04-February-10	8.50	Call	Bond Future	104	0	0	0	0.00
24/12/2009	R208 On 04-February-10	8.50	Put	Bond Future	4338	5	4	5	0.00
24/12/2009	R208 On 06-May-10			Bond Future	9.23	83.6877	83.9395	83.6877	0.00
24/12/2009	R208 On 06-May-10	9.25	Call	Bond Future	2134	2	2	2	0.00
24/12/2009	R208 On 06-May-10	9.25	Put	Bond Future	2008	2	2	2	0.00
24/12/2009	R208 On 05-August-10			Bond Future	9.27	85.3446	85.6101	85.3446	0.00
24/12/2009	R208 On 05-August-10	9.50	Call	Bond Future	3491	3	3	3	0.00
24/12/2009	R208 On 05-August-10	9.50	Put	Bond Future	2157	2	2	2	0.00
24/12/2009	R209 On 04-February-10			Bond Future	8.79	76.1041	76.4311	76.1041	1,799.00
24/12/2009	R209 On 04-February-10	7.50	Call	Bond Future	1	0	0	0	2,500.00
24/12/2009	R209 On 04-February-10	10.00	Call	Bond Future	8769	8	9	8	0.00
24/12/2009	R209 On 04-February-10	10.00	Put	Bond Future	16	0	0	0	0.00
24/12/2009	R209 On 04-February-10	7.50	Put	Bond Future	11591	12	12	12	0.00
24/12/2009	R209 On 06-May-10			Bond Future	8.82	74.3606	74.6934	74.3606	0.00
24/12/2009	R209 On 06-May-10	8.50	Call	Bond Future	1566	1	2	1	0.00
24/12/2009	R209 On 06-May-10	8.50	Put	Bond Future	4159	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2009	R209 On 05-August-10			Bond Future	8.84	75.8412	76.1725	75.8412	0.00
24/12/2009	R209 On 05-August-10	8.75	Call	Bond Future	3189	3	3	3	0.00
24/12/2009	R209 On 05-August-10	8.75	Put	Bond Future	3883	4	4	4	0.00
24/12/2009	TRT1 On 04-February-10			Index Future	298.45	297.7190	298.4510	297.7190	100.00
24/12/2009	TRT1 On 06-May-10			Index Future	303.91	303.1620	303.9070	303.1620	0.00