



Derivatives Weekly Statistics Report

From: 24/01/2011 To: 26/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	AL7T On 03-February-11			Index Future	364.71	362.7080	364.7080	362.7080	30.00
24/01/2011	ALBI On 03-February-11			Index Future	337.17	335.3530	337.1670	335.3530	1,110.00
24/01/2011	ALBI On 05-May-11			Index Future	342.04	340.2000	342.0400	340.2000	2.00
24/01/2011	CRD1 On 03-February-11			Index Future	151.51	151.1150	151.5120	151.1150	2.00
24/01/2011	CRD1 On 05-May-11			Index Future	153.59	153.1840	153.5860	153.1840	0.00
24/01/2011	GOVI On 03-February-11			GOVI	338.00	336.3000	338.0020	336.3000	211.00
24/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	50080	7	5	7	0.00
24/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	49880	7	5	7	0.00
24/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	49980	7	5	7	0.00
24/01/2011	GOVI On 05-May-11			GOVI	342.89	341.1610	342.8880	341.1610	0.00
24/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	61020	8	6	8	0.00
24/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	61220	8	6	8	0.00
24/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	61120	8	6	8	0.00
24/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
24/01/2011	IGOV On 03-February-11			Index Future	147.68	147.5140	147.6820	147.5140	9.00
24/01/2011	IGOV On 05-May-11			Index Future	149.82	149.6460	149.8170	149.6460	0.00
24/01/2011	IGOV On 04-August-11			Index Future	151.97	151.7990	151.9730	151.7990	0.00
24/01/2011	ILBI On 03-February-11			Index Future	399.82	399.8300	399.8180	399.8300	353.00
24/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4180	94.4300	94.4180	5,000.00
24/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.4060	94.4100	94.4060	6,990.00
24/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.3520	94.3900	94.3520	2.00
24/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.2940	94.3700	94.2940	2,000.00
24/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.69	94.2180	94.3100	94.2180	3,890.00
24/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.1110	94.2300	94.1110	0.00
24/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	93.9070	94.0700	93.9070	15,890.00
24/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.4920	93.6100	93.4920	5,290.00
24/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.76	93.1020	93.2400	93.1020	290.00
24/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.15	92.7040	92.8500	92.7040	2,890.00
24/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.55	92.2910	92.4500	92.2910	44,010.00
24/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.87	92.0700	92.1300	92.0700	390.00
24/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	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
24/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2011	OTH1 On 03-February-11			Index Future	332.31	329.9130	332.3070	329.9130	3.00
24/01/2011	OTH1 On 05-May-11			Index Future	337.11	334.6820	337.1100	334.6820	0.00
24/01/2011	R157 On 03-February-11			Bond Future	7.85	126.7026	126.8830	126.7026	7,929.00
24/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	482	0	0	0	0.00
24/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	364	0	0	0	0.00
24/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	620	1	1	1	0.00
24/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	187	0	0	0	0.00
24/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	360	1	0	1	0.00
24/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	263	0	0	0	0.00
24/01/2011	R157 On 05-May-11			Bond Future	8.00	121.7233	121.9057	121.7233	845.00
24/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	722	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	801	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	647	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	578	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1996	2	2	2	0.00
24/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1859	2	2	2	0.00
24/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1603	2	2	2	0.00
24/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1729	2	2	2	0.00
24/01/2011	R157 On 04-August-11			Bond Future	8.16	123.4938	123.6803	123.4938	0.00
24/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	542	1	1	1	0.00
24/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	595	1	1	1	0.00
24/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	493	0	0	0	0.00
24/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	3254	3	3	3	0.00
24/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2965	3	3	3	0.00
24/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	3107	3	3	3	0.00
24/01/2011	R186 On 03-February-11			Bond Future	8.68	115.9510	116.9511	115.9510	25,674.00
24/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3115	2	3	2	0.00
24/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3536	3	4	3	0.00
24/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
24/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2707	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	148	0	0	0	0.00
24/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9307	10	9	10	0.00
24/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	64	0	0	0	0.00
24/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	98	0	0	0	0.00
24/01/2011	R186 On 05-May-11			Bond Future	8.76	117.6189	118.6369	117.6189	7,485.00
24/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2862	2	3	2	0.00
24/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3101	3	3	3	0.00
24/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2632	2	3	2	0.00
24/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	550	0	1	0	5,500.00
24/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3230	4	3	4	0.00
24/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8002	9	8	9	0.00
24/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2766	3	3	3	0.00
24/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2993	4	3	4	0.00
24/01/2011	R186 On 04-August-11			Bond Future	8.86	114.0382	115.0724	114.0382	0.00
24/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1793	2	2	2	0.00
24/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1651	1	2	1	0.00
24/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	1942	2	2	2	0.00
24/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7190	8	7	8	0.00
24/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7881	9	8	9	0.00
24/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7531	8	8	8	0.00
24/01/2011	R201 On 03-February-11			Bond Future	7.68	104.5817	104.6893	104.5817	489.00
24/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1093	1	1	1	0.00
24/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1251	1	1	1	0.00
24/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	938	1	1	1	0.00
24/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	28	0	0	0	0.00
24/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	9	0	0	0	0.00
24/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	17	0	0	0	0.00
24/01/2011	R201 On 05-May-11			Bond Future	7.83	106.0922	106.2024	106.0922	0.00
24/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	731	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	660	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	808	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	899	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	1068	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
24/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	980	1	1	1	0.00
24/01/2011	R201 On 04-August-11			Bond Future	8.01	103.2261	103.3377	103.2261	0.00
24/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	318	0	0	0	0.00
24/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	353	0	0	0	0.00
24/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	286	0	0	0	0.00
24/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2686	3	3	3	0.00
24/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2451	3	2	3	0.00
24/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2567	3	3	3	0.00
24/01/2011	R202 On 03-February-11			Bond Future	0.46	164.5931	165.4046	164.5931	3,739.00
24/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58267	57	58	57	0.00
24/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	59114	58	59	58	0.00
24/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57412	57	57	57	0.00
24/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11			Bond Future	0.38	166.9774	167.7911	166.9774	6,500.00
24/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	41132	40	41	40	0.00
24/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	42160	41	42	41	0.00
24/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	40093	39	40	39	0.00
24/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R203 On 03-February-11			Bond Future	8.37	102.4222	102.7052	102.4222	1,404.00
24/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	834	1	1	1	0.00
24/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1019	1	1	1	0.00
24/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	666	1	1	1	0.00
24/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	20	0	0	0	1,000.00
24/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	279	0	0	0	0.00
24/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1892	2	2	2	0.00
24/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	139	0	0	0	0.00
24/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	200	0	0	0	0.00
24/01/2011	R203 On 05-May-11			Bond Future	8.50	99.7429	100.0301	99.7429	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
24/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	930	1	1	1	0.00
24/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1026	1	1	1	0.00
24/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	840	1	1	1	0.00
24/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2292	3	2	3	0.00
24/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1991	2	2	2	0.00
24/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	2138	2	2	2	0.00
24/01/2011	R203 On 04-August-11			Bond Future	8.64	101.1951	101.4852	101.1951	0.00
24/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	798	1	1	1	0.00
24/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	732	1	1	1	0.00
24/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	868	1	1	1	0.00
24/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3637	4	4	4	0.00
24/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3980	4	4	4	0.00
24/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3806	4	4	4	0.00
24/01/2011	R204 On 03-February-11			Bond Future	8.53	97.6153	98.0682	97.6153	1,926.00
24/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	423	0	0	0	0.00
24/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	310	0	0	0	0.00
24/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	561	0	1	0	0.00
24/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	450	1	0	1	0.00
24/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	754	1	1	1	0.00
24/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	589	1	1	1	0.00
24/01/2011	R204 On 05-May-11			Bond Future	8.65	99.0299	99.4850	99.0299	100.00
24/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1301	1	1	1	0.00
24/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1186	1	1	1	0.00
24/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1422	1	1	1	0.00
24/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1966	2	2	2	0.00
24/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2273	3	2	3	0.00
24/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	2116	2	2	2	0.00
24/01/2011	R204 On 04-August-11			Bond Future	8.78	96.4338	96.9003	96.4338	0.00
24/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	748	1	1	1	0.00
24/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	817	1	1	1	0.00
24/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	683	1	1	1	0.00
24/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	5135	6	5	6	0.00
24/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4720	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4925	5	5	5	0.00
24/01/2011	R206 On 03-February-11			Bond Future	7.39	100.7203	100.7775	100.7203	0.00
24/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1574	2	2	2	0.00
24/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	1701	2	2	2	0.00
24/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1446	1	1	1	0.00
24/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
24/01/2011	R206 On 05-May-11			Bond Future	7.56	102.1755	102.2328	102.1755	0.00
24/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	590	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	649	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	535	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	788	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	663	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	724	1	1	1	0.00
24/01/2011	R206 On 04-August-11			Bond Future	7.76	99.8970	99.9555	99.8970	0.00
24/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	230	0	0	0	0.00
24/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	207	0	0	0	0.00
24/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	254	0	0	0	0.00
24/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1809	2	2	2	0.00
24/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1984	2	2	2	0.00
24/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1896	2	2	2	0.00
24/01/2011	R207 On 03-February-11			Bond Future	8.61	91.6164	92.0913	91.6164	800.00
24/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1021	1	1	1	0.00
24/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	823	1	1	1	0.00
24/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1237	1	1	1	0.00
24/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	164	0	0	0	0.00
24/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	325	1	0	1	0.00
24/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	235	0	0	0	0.00
24/01/2011	R207 On 05-May-11			Bond Future	8.73	92.9431	93.4224	92.9431	20.00
24/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1203	1	1	1	0.00
24/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1093	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
24/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1321	1	1	1	0.00
24/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2329	3	2	3	0.00
24/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2677	3	3	3	0.00
24/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2499	3	2	3	0.00
24/01/2011	R207 On 04-August-11			Bond Future	8.85	90.6541	91.1420	90.6541	0.00
24/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1082	1	1	1	0.00
24/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1171	1	1	1	0.00
24/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	997	1	1	1	0.00
24/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4658	5	5	5	0.00
24/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4256	5	4	5	0.00
24/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4454	5	4	5	0.00
24/01/2011	R208 On 03-February-11			Bond Future	8.63	89.3974	89.8911	89.3974	5,598.00
24/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1018	1	1	1	0.00
24/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1240	1	1	1	0.00
24/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	817	1	1	1	0.00
24/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	378	1	0	1	0.00
24/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	196	0	0	0	0.00
24/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	276	1	0	1	0.00
24/01/2011	R208 On 05-May-11			Bond Future	8.73	87.2918	87.7921	87.2918	100.00
24/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1247	1	1	1	0.00
24/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1370	1	1	1	0.00
24/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1130	1	1	1	0.00
24/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2819	3	3	3	0.00
24/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2449	3	2	3	0.00
24/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2630	3	3	3	0.00
24/01/2011	R208 On 04-August-11			Bond Future	8.84	88.5588	89.0705	88.5588	0.00
24/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1158	1	1	1	0.00
24/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1254	1	1	1	0.00
24/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1066	1	1	1	0.00
24/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4883	5	5	5	0.00
24/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4457	5	4	5	0.00
24/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4667	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R209 On 03-February-11			Bond Future	8.63	77.1029	77.9299	77.1029	21,989.00
24/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	2974	2	3	2	0.00
24/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2622	2	3	2	0.00
24/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3333	3	3	3	0.00
24/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	42	0	0	0	0.00
24/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	99	0	0	0	0.00
24/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	65	0	0	0	0.00
24/01/2011	R209 On 05-May-11			Bond Future	8.70	75.0757	75.9081	75.0757	200.00
24/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1835	2	2	2	0.00
24/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2010	2	2	2	0.00
24/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1670	1	2	1	0.00
24/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3717	4	4	4	0.00
24/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3221	4	3	4	0.00
24/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3462	4	3	4	0.00
24/01/2011	R209 On 04-August-11			Bond Future	8.77	76.1677	77.0130	76.1677	0.00
24/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2568	2	3	2	0.00
24/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2744	2	3	2	0.00
24/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2398	2	2	2	0.00
24/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10234	10	10	10	0.00
24/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	704	1	1	1	0.00
24/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4978	6	5	6	0.00
24/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4490	5	4	5	0.00
24/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4729	5	5	5	0.00
24/01/2011	R210 On 03-February-11			Bond Future	1.02	125.6700	125.6700	125.6700	2.00
24/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31346	31	31	31	0.00
24/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31978	32	32	32	0.00
24/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30709	31	31	31	0.00
24/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11			Bond Future	1.82	103.7577	103.8671	103.7577	589.00
24/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	3812	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
24/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4088	4	4	4	0.00
24/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3536	3	4	3	0.00
24/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11			Bond Future	2.52	102.2542	102.2542	102.2542	2,518.00
24/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4518	5	5	5	0.00
24/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4975	5	5	5	0.00
24/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4058	4	4	4	0.00
24/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11			Bond Future	2.43	103.7366	103.7366	103.7366	1,345.00
24/01/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.20	Put	Bond Future	2243	2	2	2	0.00
24/01/2011	R212 On 05-May-11	2.30	Put	Bond Future	1270	1	1	1	0.00
24/01/2011	R212 On 05-May-11	2.25	Put	Bond Future	1755	2	2	2	0.00
24/01/2011	R213 On 03-February-11			Bond Future	8.70	86.0364	87.1072	86.0364	0.00
24/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5635	7	6	7	0.00
24/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6552	8	7	8	0.00
24/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6092	7	6	7	0.00
24/01/2011	R213 On 05-May-11			Bond Future	8.77	83.7410	84.8289	83.7410	0.00
24/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7107	8	7	8	0.00
24/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6194	7	6	7	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
24/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6649		8	7	8	0.00
24/01/2011	R213 On 04-August-11			Bond Future	8.85		84.9608	86.0643	84.9608	0.00
24/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0		0	0	0	0.00
24/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0		0	0	0	0.00
24/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0		0	0	0	0.00
24/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6772		8	7	8	0.00
24/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7681		9	8	9	0.00
24/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7225		8	7	8	0.00
24/01/2011	TRT1 On 03-February-11			Index Future	334.00		332.3350	333.9990	332.3350	100.00
24/01/2011	TRT1 On 05-May-11			Index Future	338.57		336.8830	338.5710	336.8830	0.00
25/01/2011	AL7T On 03-February-11			Index Future	367.04		364.7080	367.0420	364.7080	30.00
25/01/2011	ALBI On 03-February-11			Index Future	338.86		337.1670	338.8560	337.1670	1,110.00
25/01/2011	ALBI On 05-May-11			Index Future	343.75		342.0400	343.7540	342.0400	2.00
25/01/2011	CRD1 On 03-February-11			Index Future	151.99		151.5120	151.9860	151.5120	2.00
25/01/2011	CRD1 On 05-May-11			Index Future	154.07		153.5860	154.0660	153.5860	0.00
25/01/2011	GOVI On 03-February-11			GOVI	339.69		338.0020	339.6860	338.0020	211.00
25/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0		0	0	0	0.00
25/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0		0	0	0	0.00
25/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0		0	0	0	0.00
25/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	33240		5	3	5	0.00
25/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	33040		5	3	5	0.00
25/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	33140		5	3	5	0.00
25/01/2011	GOVI On 05-May-11			GOVI	344.60		342.8880	344.5960	342.8880	0.00
25/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0		0	0	0	0.00
25/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0		0	0	0	0.00
25/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0		0	0	0	0.00
25/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	43940		6	4	6	0.00
25/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	44140		6	4	6	0.00
25/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	44040		6	4	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2011	IGOV On 03-February-11			Index Future	147.68	147.6820	147.6770	147.6820	9.00
25/01/2011	IGOV On 05-May-11			Index Future	149.81	149.8170	149.8110	149.8170	0.00
25/01/2011	IGOV On 04-August-11			Index Future	151.97	151.9730	151.9680	151.9730	0.00
25/01/2011	ILBI On 03-February-11			Index Future	400.17	399.8180	400.1680	399.8180	353.00
25/01/2011	ILBI On 05-May-11			Index Future	405.70	405.3900	405.6960	405.3900	0.00
25/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.60	94.4300	94.4010	94.4300	5,000.00
25/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4100	94.4030	94.4100	6,990.00
25/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.62	94.3900	94.3770	94.3900	2.00
25/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3700	94.3610	94.3700	2,000.00
25/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3100	94.3330	94.3100	3,890.00
25/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.74	94.2300	94.2610	94.2300	0.00
25/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.88	94.0700	94.1190	94.0700	15,890.00
25/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.33	93.6100	93.6720	93.6100	5,290.00
25/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.71	93.2400	93.2920	93.2400	290.00
25/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.11	92.8500	92.8910	92.8500	2,890.00
25/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.54	92.4500	92.4560	92.4500	44,010.00
25/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.83	92.1300	92.1700	92.1300	390.00
25/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/01/2011	OTH1 On 03-February-11			Index Future	334.03	332.3070	334.0270	332.3070	3.00
25/01/2011	OTH1 On 05-May-11			Index Future	338.86	337.1100	338.8550	337.1100	0.00
25/01/2011	R157 On 03-February-11			Bond Future	7.76	126.8830	127.2577	126.8830	7,929.00
25/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	719	0	1	0	0.00
25/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	566	0	1	0	0.00
25/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	889	1	1	1	0.00
25/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	81	0	0	0	0.00
25/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	187	0	0	0	0.00
25/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	125	0	0	0	0.00
25/01/2011	R157 On 05-May-11			Bond Future	7.90	121.9057	122.2877	121.9057	845.00
25/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	866	1	1	1	0.00
25/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	957	1	1	1	0.00
25/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	782	1	1	1	0.00
25/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	702	1	1	1	0.00
25/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1738	2	2	2	0.00
25/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1612	2	2	2	0.00
25/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1377	2	1	2	0.00
25/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1491	2	1	2	0.00
25/01/2011	R157 On 04-August-11			Bond Future	8.06	123.6803	124.0661	123.6803	0.00
25/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	642	1	1	1	0.00
25/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	702	1	1	1	0.00
25/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	586	0	1	0	0.00
25/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2962	3	3	3	0.00
25/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2686	3	3	3	0.00
25/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2822	3	3	3	0.00
25/01/2011	R186 On 03-February-11			Bond Future	8.62	116.9511	117.4847	116.9511	25,674.00
25/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3596	3	4	3	0.00
25/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	4033	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
25/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	3167	3	3	3	0.00
25/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	74	0	0	0	0.00
25/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	8773	9	9	9	0.00
25/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	27	0	0	0	0.00
25/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	45	0	0	0	0.00
25/01/2011	R186 On 05-May-11			Bond Future	8.71	118.6369	119.1884	118.6369	7,485.00
25/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	3134	3	3	3	0.00
25/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3387	3	3	3	0.00
25/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2891	3	3	3	0.00
25/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	632	1	1	1	5,500.00
25/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	2938	3	3	3	0.00
25/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	7533	8	8	8	0.00
25/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2501	3	3	3	0.00
25/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2713	3	3	3	0.00
25/01/2011	R186 On 04-August-11			Bond Future	8.80	115.0724	115.6223	115.0724	0.00
25/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1954	2	2	2	0.00
25/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1802	2	2	2	0.00
25/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2113	2	2	2	0.00
25/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	6811	7	7	7	0.00
25/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7482	8	7	8	0.00
25/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7142	8	7	8	0.00
25/01/2011	R201 On 03-February-11			Bond Future	7.59	104.6893	104.9825	104.6893	489.00
25/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1373	1	1	1	0.00
25/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1537	1	2	1	0.00
25/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1211	1	1	1	0.00
25/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	8	0	0	0	0.00
25/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	2	0	0	0	0.00
25/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	4	0	0	0	0.00
25/01/2011	R201 On 05-May-11			Bond Future	7.74	106.2024	106.4993	106.2024	0.00
25/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	871	1	1	1	0.00
25/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	791	1	1	1	0.00
25/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	956	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
25/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	751	1	1	1	0.00
25/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	902	1	1	1	0.00
25/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	824	1	1	1	0.00
25/01/2011	R201 On 04-August-11			Bond Future	7.90	103.3377	103.6410	103.3377	0.00
25/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	385	0	0	0	0.00
25/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	425	0	0	0	0.00
25/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	348	0	0	0	0.00
25/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2445	3	2	3	0.00
25/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2220	2	2	2	0.00
25/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2331	3	2	3	0.00
25/01/2011	R202 On 03-February-11			Bond Future	0.46	165.4046	165.4046	165.4046	3,739.00
25/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58267	58	58	58	0.00
25/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	59114	59	59	59	0.00
25/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57412	57	57	57	0.00
25/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R202 On 05-May-11			Bond Future	0.38	167.7911	167.7911	167.7911	6,500.00
25/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	41132	41	41	41	0.00
25/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	42160	42	42	42	0.00
25/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	40093	40	40	40	0.00
25/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R203 On 03-February-11			Bond Future	8.26	102.7052	103.2892	102.7052	1,404.00
25/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1285	1	1	1	0.00
25/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1506	1	2	1	0.00
25/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1075	1	1	1	0.00
25/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	54	0	0	0	1,000.00
25/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	104	0	0	0	0.00
25/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1342	2	1	2	0.00
25/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	42	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	67	0	0	0	0.00
25/01/2011	R203 On 05-May-11			Bond Future	8.38	100.0301	100.6220	100.0301	0.00
25/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1165	1	1	1	0.00
25/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1276	1	1	1	0.00
25/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1059	1	1	1	0.00
25/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1919	2	2	2	0.00
25/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1649	2	2	2	0.00
25/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1781	2	2	2	0.00
25/01/2011	R203 On 04-August-11			Bond Future	8.51	101.4852	102.0871	101.4852	0.00
25/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	973	1	1	1	0.00
25/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	896	1	1	1	0.00
25/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1053	1	1	1	0.00
25/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3220	4	3	4	0.00
25/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3542	4	4	4	0.00
25/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3379	4	3	4	0.00
25/01/2011	R204 On 03-February-11			Bond Future	8.41	98.0682	98.7191	98.0682	1,926.00
25/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	759	0	1	0	0.00
25/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	587	0	1	0	0.00
25/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	953	1	1	1	0.00
25/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	191	0	0	0	0.00
25/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	381	1	0	1	0.00
25/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	274	1	0	1	0.00
25/01/2011	R204 On 05-May-11			Bond Future	8.53	99.4850	100.1431	99.4850	100.00
25/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1597	1	2	1	0.00
25/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1465	1	1	1	0.00
25/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1735	1	2	1	0.00
25/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1621	2	2	2	0.00
25/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1894	2	2	2	0.00
25/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1754	2	2	2	0.00
25/01/2011	R204 On 04-August-11			Bond Future	8.65	96.9003	97.5688	96.9003	0.00
25/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	915	1	1	1	0.00
25/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	994	1	1	1	0.00
25/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	840	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
25/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4623	5	5	5	0.00
25/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4229	5	4	5	0.00
25/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4424	5	4	5	0.00
25/01/2011	R206 On 03-February-11			Bond Future	7.29	100.7775	101.0301	100.7775	0.00
25/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1826	2	2	2	0.00
25/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	1953	2	2	2	0.00
25/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1699	1	2	1	0.00
25/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	1	0	0	0	0.00
25/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R206 On 05-May-11			Bond Future	7.45	102.2328	102.4910	102.2328	0.00
25/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	716	1	1	1	0.00
25/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	783	1	1	1	0.00
25/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	654	1	1	1	0.00
25/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	649	1	1	1	0.00
25/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	539	1	1	1	0.00
25/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	592	1	1	1	0.00
25/01/2011	R206 On 04-August-11			Bond Future	7.64	99.9555	100.2184	99.9555	0.00
25/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	287	0	0	0	0.00
25/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	260	0	0	0	0.00
25/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	316	0	0	0	0.00
25/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1608	2	2	2	0.00
25/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1774	2	2	2	0.00
25/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1690	2	2	2	0.00
25/01/2011	R207 On 03-February-11			Bond Future	8.51	92.0913	92.6865	92.0913	800.00
25/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1474	1	1	1	0.00
25/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1234	1	1	1	0.00
25/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1727	1	2	1	0.00
25/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	59	0	0	0	0.00
25/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	141	0	0	0	0.00
25/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	93	0	0	0	0.00
25/01/2011	R207 On 05-May-11			Bond Future	8.62	93.4224	94.0246	93.4224	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1448	1	1	1	0.00
25/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1322	1	1	1	0.00
25/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1581	1	2	1	0.00
25/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1987	2	2	2	0.00
25/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2304	3	2	3	0.00
25/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2142	2	2	2	0.00
25/01/2011	R207 On 04-August-11			Bond Future	8.74	91.1420	91.7496	91.1420	0.00
25/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1269	1	1	1	0.00
25/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1368	1	1	1	0.00
25/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1174	1	1	1	0.00
25/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4227	5	4	5	0.00
25/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3845	4	4	4	0.00
25/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4033	4	4	4	0.00
25/01/2011	R208 On 03-February-11			Bond Future	8.54	89.8911	90.4562	89.8911	5,598.00
25/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1430	1	1	1	0.00
25/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1689	1	2	1	0.00
25/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1186	1	1	1	0.00
25/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	182	0	0	0	0.00
25/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	80	0	0	0	0.00
25/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	123	0	0	0	0.00
25/01/2011	R208 On 05-May-11			Bond Future	8.63	87.7921	88.3624	87.7921	100.00
25/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1475	1	1	1	0.00
25/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1613	1	2	1	0.00
25/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1345	1	1	1	0.00
25/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2463	3	2	3	0.00
25/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2121	2	2	2	0.00
25/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2288	3	2	3	0.00
25/01/2011	R208 On 04-August-11			Bond Future	8.74	89.0705	89.6509	89.0705	0.00
25/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1337	1	1	1	0.00
25/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1443	1	1	1	0.00
25/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1236	1	1	1	0.00
25/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4472	5	4	5	0.00
25/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4065	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4266	5	4	5	0.00
25/01/2011	R209 On 03-February-11			Bond Future	8.57	77.9299	78.4647	77.9299	21,989.00
25/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3470	3	3	3	0.00
25/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	3102	3	3	3	0.00
25/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3842	3	4	3	0.00
25/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	16	0	0	0	0.00
25/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	44	0	0	0	0.00
25/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	26	0	0	0	0.00
25/01/2011	R209 On 05-May-11			Bond Future	8.63	75.9081	76.4606	75.9081	200.00
25/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2062	2	2	2	0.00
25/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2251	2	2	2	0.00
25/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1883	2	2	2	0.00
25/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3377	4	3	4	0.00
25/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2909	3	3	3	0.00
25/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3136	3	3	3	0.00
25/01/2011	R209 On 04-August-11			Bond Future	8.70	77.0130	77.5744	77.0130	0.00
25/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2805	3	3	3	0.00
25/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2991	3	3	3	0.00
25/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2625	2	3	2	0.00
25/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10718	10	11	10	0.00
25/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	627	1	1	1	0.00
25/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4644	5	5	5	0.00
25/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4176	4	4	4	0.00
25/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4405	5	4	5	0.00
25/01/2011	R210 On 03-February-11			Bond Future	1.02	125.6700	125.6700	125.6700	2.00
25/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31346	31	31	31	0.00
25/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31978	32	32	32	0.00
25/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30709	31	31	31	0.00
25/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	R211 On 03-February-11			Bond Future	1.83	103.8671	103.8614	103.8671	589.00
25/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	3806	4	4	4	0.00
25/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4082	4	4	4	0.00
25/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3530	4	4	4	0.00
25/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R212 On 03-February-11			Bond Future	2.52	102.2542	102.2542	102.2542	2,518.00
25/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4518	5	5	5	0.00
25/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4975	5	5	5	0.00
25/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4058	4	4	4	0.00
25/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
25/01/2011	R212 On 05-May-11			Bond Future	2.43	103.7366	103.7270	103.7366	1,345.00
25/01/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R212 On 05-May-11	2.20	Put	Bond Future	2253	2	2	2	0.00
25/01/2011	R212 On 05-May-11	2.30	Put	Bond Future	1279	1	1	1	0.00
25/01/2011	R212 On 05-May-11	2.25	Put	Bond Future	1765	2	2	2	0.00
25/01/2011	R213 On 03-February-11			Bond Future	8.64	87.1072	87.5713	87.1072	0.00
25/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5171	6	5	6	0.00
25/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6088	7	6	7	0.00
25/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	5628	6	6	6	0.00
25/01/2011	R213 On 05-May-11			Bond Future	8.71	84.8289	85.3030	84.8289	0.00
25/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	6633	7	7	7	0.00
25/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	5720	6	6	6	0.00
25/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6175	7	6	7	0.00
25/01/2011	R213 On 04-August-11			Bond Future	8.79	86.0643	86.5395	86.0643	0.00
25/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6297	7	6	7	0.00
25/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7206	8	7	8	0.00
25/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	6750	7	7	7	0.00
25/01/2011	TRT1 On 03-February-11			Index Future	335.70	333.9990	335.7030	333.9990	100.00
25/01/2011	TRT1 On 05-May-11			Index Future	340.30	338.5710	340.2980	338.5710	0.00
26/01/2011	AL7T On 03-February-11			Index Future	367.04	367.0420	367.0420	367.0420	30.00
26/01/2011	ALBI On 03-February-11			Index Future	338.86	338.8560	338.8560	338.8560	1,110.00
26/01/2011	ALBI On 05-May-11			Index Future	343.75	343.7540	343.7540	343.7540	32.00
26/01/2011	CRD1 On 03-February-11			Index Future	152.00	151.9860	152.0040	151.9860	2.00
26/01/2011	CRD1 On 05-May-11			Index Future	154.09	154.0660	154.0860	154.0660	0.00
26/01/2011	GOVI On 03-February-11			GOVI	339.69	339.6860	339.6860	339.6860	211.00
26/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
26/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
26/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
26/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	33240	3	3	3	0.00
26/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	33040	3	3	3	0.00
26/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	33140	3	3	3	0.00
26/01/2011	GOVI On 05-May-11			GOVI	344.60	344.5960	344.5960	344.5960	0.00
26/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
26/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
26/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
26/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	43940	4	4	4	0.00
26/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	44140	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
26/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	44040	4	4	4	0.00
26/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2011	IGOV On 03-February-11			Index Future	147.68	147.6770	147.6770	147.6770	9.00
26/01/2011	IGOV On 05-May-11			Index Future	149.81	149.8110	149.8110	149.8110	0.00
26/01/2011	IGOV On 04-August-11			Index Future	151.97	151.9680	151.9680	151.9680	0.00
26/01/2011	ILBI On 03-February-11			Index Future	399.47	400.1680	399.4740	400.1680	17.00
26/01/2011	ILBI On 05-May-11			Index Future	405.00	405.6960	404.9950	405.6960	336.00
26/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.60	94.4010	94.4030	94.4010	5,000.00
26/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.62	94.4030	94.3780	94.4030	5,790.00
26/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.65	94.3770	94.3540	94.3770	2.00
26/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.67	94.3610	94.3340	94.3610	2,000.00
26/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.3330	94.2980	94.3330	3,890.00
26/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.2610	94.2310	94.2610	0.00
26/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	94.1190	94.0680	94.1190	15,890.00
26/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.37	93.6720	93.6330	93.6720	5,290.00
26/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.77	93.2920	93.2300	93.2920	290.00
26/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.17	92.8910	92.8260	92.8910	2,890.00
26/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.58	92.4560	92.4250	92.4560	44,010.00
26/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.88	92.1700	92.1200	92.1700	390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/01/2011	OTH1 On 03-February-11			Index Future	334.03	334.0270	334.0270	334.0270	3.00
26/01/2011	OTH1 On 05-May-11			Index Future	338.86	338.8550	338.8550	338.8550	0.00
26/01/2011	R157 On 03-February-11			Bond Future	7.76	127.2577	127.2577	127.2577	7,929.00
26/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	704	1	1	1	0.00
26/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	548	1	1	1	0.00
26/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	877	1	1	1	0.00
26/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	69	0	0	0	0.00
26/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	169	0	0	0	0.00
26/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	110	0	0	0	0.00
26/01/2011	R157 On 05-May-11			Bond Future	7.90	122.2877	122.2877	122.2877	845.00
26/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	861	1	1	1	0.00
26/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	951	1	1	1	0.00
26/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	776	1	1	1	0.00
26/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	697	1	1	1	0.00
26/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1733	2	2	2	0.00
26/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1606	2	2	2	0.00
26/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1371	1	1	1	0.00
26/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1486	1	1	1	0.00
26/01/2011	R157 On 04-August-11			Bond Future	8.06	124.0661	124.0661	124.0661	0.00
26/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	639	1	1	1	0.00
26/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	699	1	1	1	0.00
26/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	583	1	1	1	0.00
26/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2959	3	3	3	0.00
26/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2683	3	3	3	0.00
26/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2819	3	3	3	0.00
26/01/2011	R186 On 03-February-11			Bond Future	8.62	117.4847	117.4847	117.4847	25,674.00
26/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3585	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
26/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	4025	4	4	4	0.00
26/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
26/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	3150	3	3	3	0.00
26/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	57	0	0	0	0.00
26/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	8773	9	9	9	0.00
26/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	19	0	0	0	0.00
26/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	34	0	0	0	0.00
26/01/2011	R186 On 05-May-11			Bond Future	8.71	119.1884	119.1790	119.1884	7,485.00
26/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	3114	3	3	3	0.00
26/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3368	3	3	3	0.00
26/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2871	3	3	3	0.00
26/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	621	1	1	1	5,500.00
26/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	2927	3	3	3	0.00
26/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	7531	8	8	8	0.00
26/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2491	3	2	3	0.00
26/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2702	3	3	3	0.00
26/01/2011	R186 On 04-August-11			Bond Future	8.80	115.6223	115.6223	115.6223	0.00
26/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1945	2	2	2	0.00
26/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1793	2	2	2	0.00
26/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2103	2	2	2	0.00
26/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	6801	7	7	7	0.00
26/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7473	7	7	7	0.00
26/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7133	7	7	7	0.00
26/01/2011	R201 On 03-February-11			Bond Future	7.59	104.9825	104.9825	104.9825	489.00
26/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1372	1	1	1	0.00
26/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1536	2	2	2	0.00
26/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1209	1	1	1	0.00
26/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	6	0	0	0	0.00
26/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
26/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	3	0	0	0	0.00
26/01/2011	R201 On 05-May-11			Bond Future	7.74	106.4993	106.4993	106.4993	0.00
26/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	867	1	1	1	0.00
26/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	787	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
26/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	952	1	1	1	0.00
26/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	747	1	1	1	0.00
26/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	898	1	1	1	0.00
26/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	820	1	1	1	0.00
26/01/2011	R201 On 04-August-11			Bond Future	7.90	103.6410	103.6410	103.6410	0.00
26/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	382	0	0	0	0.00
26/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	422	0	0	0	0.00
26/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	346	0	0	0	0.00
26/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2443	2	2	2	0.00
26/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2217	2	2	2	0.00
26/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2328	2	2	2	0.00
26/01/2011	R202 On 03-February-11			Bond Future	0.46	165.4046	165.4046	165.4046	3,608.00
26/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58267	58	58	58	0.00
26/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	59114	59	59	59	0.00
26/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57412	57	57	57	0.00
26/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R202 On 05-May-11			Bond Future	0.38	167.7911	167.7911	167.7911	6,500.00
26/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	41132	41	41	41	0.00
26/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	42160	42	42	42	0.00
26/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	40093	40	40	40	0.00
26/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R203 On 03-February-11			Bond Future	8.26	103.2892	103.2892	103.2892	1,404.00
26/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1273	1	1	1	0.00
26/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1497	2	1	2	0.00
26/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1060	1	1	1	0.00
26/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	44	0	0	0	1,000.00
26/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	89	0	0	0	0.00
26/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1332	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
26/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	33	0	0	0	0.00
26/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	55	0	0	0	0.00
26/01/2011	R203 On 05-May-11			Bond Future	8.38	100.6220	100.6220	100.6220	0.00
26/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1158	1	1	1	0.00
26/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1269	1	1	1	0.00
26/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1052	1	1	1	0.00
26/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1912	2	2	2	0.00
26/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1642	2	2	2	0.00
26/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1774	2	2	2	0.00
26/01/2011	R203 On 04-August-11			Bond Future	8.51	102.0871	102.0871	102.0871	0.00
26/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	968	1	1	1	0.00
26/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	892	1	1	1	0.00
26/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1049	1	1	1	0.00
26/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3216	3	3	3	0.00
26/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3538	4	4	4	0.00
26/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3374	3	3	3	0.00
26/01/2011	R204 On 03-February-11			Bond Future	8.41	98.7191	98.7191	98.7191	1,926.00
26/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	734	1	1	1	0.00
26/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	561	1	1	1	0.00
26/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	931	1	1	1	0.00
26/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	169	0	0	0	0.00
26/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	355	0	0	0	0.00
26/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	249	0	0	0	0.00
26/01/2011	R204 On 05-May-11			Bond Future	8.53	100.1431	100.1431	100.1431	100.00
26/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1588	2	2	2	0.00
26/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1457	1	1	1	0.00
26/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1726	2	2	2	0.00
26/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1612	2	2	2	0.00
26/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1886	2	2	2	0.00
26/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1745	2	2	2	0.00
26/01/2011	R204 On 04-August-11			Bond Future	8.65	97.5688	97.5688	97.5688	0.00
26/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	910	1	1	1	0.00
26/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	989	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
26/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	835	1	1	1	0.00
26/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4618	5	5	5	0.00
26/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4224	4	4	4	0.00
26/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4419	4	4	4	0.00
26/01/2011	R206 On 03-February-11			Bond Future	7.29	101.0301	101.0301	101.0301	0.00
26/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1826	2	2	2	0.00
26/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	1953	2	2	2	0.00
26/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1698	2	2	2	0.00
26/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R206 On 05-May-11			Bond Future	7.45	102.4910	102.4910	102.4910	0.00
26/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	713	1	1	1	0.00
26/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	780	1	1	1	0.00
26/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	651	1	1	1	0.00
26/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	646	1	1	1	0.00
26/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	536	1	1	1	0.00
26/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	589	1	1	1	0.00
26/01/2011	R206 On 04-August-11			Bond Future	7.64	100.2184	100.2184	100.2184	0.00
26/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	286	0	0	0	0.00
26/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	258	0	0	0	0.00
26/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	314	0	0	0	0.00
26/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1606	2	2	2	0.00
26/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1772	2	2	2	0.00
26/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1689	2	2	2	0.00
26/01/2011	R207 On 03-February-11			Bond Future	8.51	92.6865	92.6865	92.6865	800.00
26/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1458	1	1	1	0.00
26/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1214	1	1	1	0.00
26/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1715	2	2	2	0.00
26/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	47	0	0	0	0.00
26/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	121	0	0	0	0.00
26/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	77	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	R207 On 05-May-11			Bond Future	8.62	94.0246	94.0246	94.0246	20.00
26/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1439	1	1	1	0.00
26/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1314	1	1	1	0.00
26/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1572	2	2	2	0.00
26/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1978	2	2	2	0.00
26/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2296	2	2	2	0.00
26/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2133	2	2	2	0.00
26/01/2011	R207 On 04-August-11			Bond Future	8.74	91.7496	91.7496	91.7496	0.00
26/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1263	1	1	1	0.00
26/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1362	1	1	1	0.00
26/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1168	1	1	1	0.00
26/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4221	4	4	4	0.00
26/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3839	4	4	4	0.00
26/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4027	4	4	4	0.00
26/01/2011	R208 On 03-February-11			Bond Future	8.54	90.4562	90.4562	90.4562	5,598.00
26/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1411	1	1	1	0.00
26/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1674	2	2	2	0.00
26/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1163	1	1	1	0.00
26/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	159	0	0	0	0.00
26/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	65	0	0	0	0.00
26/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	104	0	0	0	0.00
26/01/2011	R208 On 05-May-11			Bond Future	8.63	88.3624	88.3624	88.3624	100.00
26/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1466	1	1	1	0.00
26/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1604	2	2	2	0.00
26/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1336	1	1	1	0.00
26/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2454	2	2	2	0.00
26/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2112	2	2	2	0.00
26/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2279	2	2	2	0.00
26/01/2011	R208 On 04-August-11			Bond Future	8.74	89.6509	89.6509	89.6509	0.00
26/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1331	1	1	1	0.00
26/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1437	1	1	1	0.00
26/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1230	1	1	1	0.00
26/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4466	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
26/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4059	4	4	4	0.00
26/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4260	4	4	4	0.00
26/01/2011	R209 On 03-February-11			Bond Future	8.57	78.4647	78.4647	78.4647	21,989.00
26/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3463	3	3	3	0.00
26/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	3090	3	3	3	0.00
26/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3836	4	4	4	0.00
26/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	10	0	0	0	0.00
26/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	32	0	0	0	0.00
26/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	19	0	0	0	0.00
26/01/2011	R209 On 05-May-11			Bond Future	8.63	76.4606	76.4606	76.4606	200.00
26/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2050	2	2	2	0.00
26/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2238	2	2	2	0.00
26/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1870	2	2	2	0.00
26/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3364	3	3	3	0.00
26/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2896	3	3	3	0.00
26/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3124	3	3	3	0.00
26/01/2011	R209 On 04-August-11			Bond Future	8.70	77.5744	77.5744	77.5744	0.00
26/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2796	3	3	3	0.00
26/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2982	3	3	3	0.00
26/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2616	3	3	3	0.00
26/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10713	11	11	11	0.00
26/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	622	1	1	1	0.00
26/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4635	5	5	5	0.00
26/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4167	4	4	4	0.00
26/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4396	4	4	4	0.00
26/01/2011	R210 On 03-February-11			Bond Future	1.02	125.6700	125.6700	125.6700	2.00
26/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31346	31	31	31	0.00
26/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31978	32	32	32	0.00
26/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30709	31	31	31	0.00
26/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	R211 On 03-February-11			Bond Future	1.83	103.8614	103.8614	103.8614	589.00
26/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	3806	4	4	4	0.00
26/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4082	4	4	4	0.00
26/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3530	4	4	4	0.00
26/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R212 On 03-February-11			Bond Future	2.52	102.2542	102.2542	102.2542	2,518.00
26/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4518	5	5	5	0.00
26/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4975	5	5	5	0.00
26/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4058	4	4	4	0.00
26/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
26/01/2011	R212 On 05-May-11			Bond Future	2.43	103.7270	103.7270	103.7270	1,345.00
26/01/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R212 On 05-May-11	2.20	Put	Bond Future	2253	2	2	2	0.00
26/01/2011	R212 On 05-May-11	2.30	Put	Bond Future	1279	1	1	1	0.00
26/01/2011	R212 On 05-May-11	2.25	Put	Bond Future	1765	2	2	2	0.00
26/01/2011	R213 On 03-February-11			Bond Future	8.64	87.5713	87.5713	87.5713	0.00
26/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5171	5	5	5	0.00
26/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6088	6	6	6	0.00
26/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	5628	6	6	6	0.00
26/01/2011	R213 On 05-May-11			Bond Future	8.71	85.3030	85.3030	85.3030	0.00
26/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	6633	7	7	7	0.00
26/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	5720	6	6	6	0.00
26/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6175	6	6	6	0.00
26/01/2011	R213 On 04-August-11			Bond Future	8.79	86.5395	86.5395	86.5395	0.00
26/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6297	6	6	6	0.00
26/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7206	7	7	7	0.00
26/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	6750	7	7	7	0.00
26/01/2011	TRT1 On 03-February-11			Index Future	335.99	335.7030	335.9870	335.7030	100.00
26/01/2011	TRT1 On 05-May-11			Index Future	340.59	340.2980	340.5880	340.2980	0.00