Derivatives Weekly Statistics Report

From: 20/12/2010 To: 22/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	AL7T On 03-February-11			Index Future	372.35	371.6970	372.3510	371.6970	30.00
20/12/2010	ALBI On 03-February-11			Index Future	343.25	342.6160	343.2520	342.6160	1,164.00
20/12/2010	ALBI On 05-May-11			Index Future	348.28	347.6300	348.2760	347.6300	2.00
20/12/2010	CRD1 On 03-February-11			Index Future	153.02	152.8160	153.0210	152.8160	2.00
20/12/2010	CRD1 On 05-May-11			Index Future	155.11	154.8970	155.1050	154.8970	0.00
20/12/2010	GOVI On 03-February-11			GOVI	344.08	343.4630	344.0790	343.4630	211.00
20/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	10790	0	1	0	0.00
20/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	10890	0	1	0	0.00
20/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	10690	0	1	0	0.00
20/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
20/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
20/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
20/12/2010	GOVI On 05-May-11			GOVI	349.12	348.4890	349.1160	348.4890	0.00
20/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	1160	0	0	0	0.00
20/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	1060	0	0	0	0.00
20/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	1260	0	0	0	0.00
20/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	1	0	1	0.00
20/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	1	0	1	0.00
20/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	1	0	1	0.00
20/12/2010	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
20/12/2010	IGOV On 03-February-11			Index Future	148.56	148.5380	148.5560	148.5380	4.00
20/12/2010	IGOV On 05-May-11			Index Future	150.73	150.7120	150.7300	150.7120	0.00
20/12/2010	IGOV On 04-August-11			Index Future	152.91	152.8870	152.9060	152.8870	0.00
20/12/2010	ILBI On 03-February-11			Index Future	402.36	402.3820	402.3590	402.3820	370.00
20/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.54	94.4550	94.4600	94.4550	5,000.00
20/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.5200	94.5190	94.5200	2,500.00
20/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5250	94.5290	94.5250	5,500.00
20/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5300	94.5240	94.5300	2.00
20/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.48	94.5200	94.5190	94.5200	0.00
20/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.48	94.5100	94.5180	94.5100	4,500.00
20/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.64	94.3600	94.3610	94.3600	13,900.00
20/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.92	94.0900	94.0790	94.0900	5,200.00
20/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.19	93.8000	93.8080	93.8000	0.00
20/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.53	93.4800	93.4750	93.4800	100.00
20/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.83	93.1750	93.1690	93.1750	40,100.00
20/12/2010	JBAF On 19-December-12			Jibar Tradeable Future	7.07	92.9840	92.9300	92.9840	0.00
20/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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20/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/12/2010	OTH1 On 03-February-11			Index Future	338.42	337.6740	338.4200	337.6740	3.00
20/12/2010	OTH1 On 05-May-11			Index Future	343.37	342.6150	343.3730	342.6150	0.00
20/12/2010	R157 On 03-February-11			Bond Future	7.47	128.4475	128.5436	128.4475	7,886.00
20/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2050	2	2	2	0.00
20/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2232	2	2	2	0.00
20/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1874	2	2	2	0.00
20/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	209	0	0	0	0.00
20/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	138	0	0	0	0.00
20/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	170	0	0	0	0.00
20/12/2010	R157 On 05-May-11			Bond Future	7.58	123.5133	123.6123	123.5133	705.00
20/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1729	2	2	2	0.00
20/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1854	2	2	2	0.00
20/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1494	1	1	1	0.00
20/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1609	2	2	2	0.00
20/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1115	1	1	1	0.00
20/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1205	1	1	1	0.00
20/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	950	1	1	1	0.00
20/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1030	1	1	1	0.00
20/12/2010	R157 On 04-August-11			Bond Future	7.71	125.3143	125.4152	125.3143	0.00
20/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1245	1	1	1	0.00
20/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1333	1	1	1	0.00
20/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1161	1	1	1	0.00
20/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2188	2	2	2	0.00
20/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1968	2	2	2	0.00
20/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2076	2	2	2	0.00
20/12/2010	R186 On 03-February-11			Bond Future	8.44	118.9902	119.2439	118.9902	25,674.00
20/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5652	5	6	5	0.00
20/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6050	6	6	6	0.00
20/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5260	5	5	5	0.00
20/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	137	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	408	0	0	0	0.00
20/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7151	7	7	7	0.00
20/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	285	0	0	0	0.00
20/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	342	0	0	0	0.00
20/12/2010	R186 On 05-May-11			Bond Future	8.52	120.7324	120.9910	120.7324	0.00
20/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4655	5	5	5	0.00
20/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	4945	5	5	5	0.00
20/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1394	1	1	1	5,500.00
20/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4373	4	4	4	0.00
20/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2617	3	3	3	0.00
20/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6492	7	6	7	0.00
20/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2256	2	2	2	0.00
20/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2431	3	2	3	0.00
20/12/2010	R186 On 04-August-11			Bond Future	8.60	117.2017	117.4649	117.2017	0.00
20/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	2952	3	3	3	0.00
20/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2761	3	3	3	0.00
20/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3150	3	3	3	0.00
20/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6006	6	6	6	0.00
20/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6598	7	7	7	0.00
20/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6297	6	6	6	0.00
20/12/2010	R201 On 03-February-11			Bond Future	7.25	106.0661	106.1585	106.0661	489.00
20/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2569	2	3	2	0.00
20/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2410	2	2	2	0.00
20/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2729	3	3	3	0.00
20/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	18	0	0	0	0.00
20/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	31	0	0	0	0.00
20/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	24	0	0	0	0.00
20/12/2010	R201 On 05-May-11			Bond Future	7.35	107.6205	107.7136	107.6205	0.00
20/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1749	2	2	2	0.00
20/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1863	2	2	2	0.00
20/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1639	2	2	2	0.00
20/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	536	1	1	1	0.00
20/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	443	0	0	0	0.00

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20/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	487	1	0	1	0.00
20/12/2010	R201 On 04-August-11			Bond Future	7.49	104.7785	104.8743	104.7785	0.00
20/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	876	1	1	1	0.00
20/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	942	1	1	1	0.00
20/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	813	1	1	1	0.00
20/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1677	2	2	2	0.00
20/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1504	2	2	2	0.00
20/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1589	2	2	2	0.00
20/12/2010	R202 On 03-February-11			Bond Future	0.38	167.7793	167.7793	167.7793	3,689.00
20/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	60642	61	61	61	0.00
20/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	61489	61	61	61	0.00
20/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	59786	60	60	60	0.00
20/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R202 On 05-May-11			Bond Future	0.30	170.2313	170.2313	170.2313	6,500.00
20/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	43572	44	44	44	0.00
20/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	42533	43	43	43	0.00
20/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	44600	45	45	45	0.00
20/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R203 On 03-February-11			Bond Future	8.08	104.0848	104.1962	104.0848	1,407.00
20/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2371	2	2	2	0.00
20/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2576	3	3	3	0.00
20/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	756	1	1	1	1,000.00
20/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2172	2	2	2	0.00
20/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	294	0	0	0	0.00
20/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1137	1	1	1	0.00
20/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	205	0	0	0	0.00
20/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	246	0	0	0	0.00
20/12/2010	R203 On 05-May-11			Bond Future	8.18	101.4474	101.5597	101.4474	0.00

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20/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1867	2	2	2	0.00
20/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1737	2	2	2	0.00
20/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2002	2	2	2	0.00
20/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1437	2	1	2	0.00
20/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1659	2	2	2	0.00
20/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1545	2	2	2	0.00
20/12/2010	R203 On 04-August-11			Bond Future	8.31	102.9234	103.0409	102.9234	0.00
20/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1481	1	1	1	0.00
20/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1384	1	1	1	0.00
20/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1582	2	2	2	0.00
20/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2795	3	3	3	0.00
20/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3076	3	3	3	0.00
20/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2933	3	3	3	0.00
20/12/2010	R204 On 03-February-11			Bond Future	8.19	99.8617	99.9809	99.8617	1,926.00
20/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2167	2	2	2	0.00
20/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2379	2	2	2	0.00
20/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1964	2	2	2	0.00
20/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	496	1	0	1	0.00
20/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	356	0	0	0	0.00
20/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	421	0	0	0	0.00
20/12/2010	R204 On 05-May-11			Bond Future	8.29	101.3222	101.4433	101.3222	0.00
20/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2589	3	3	3	0.00
20/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2756	3	3	3	0.00
20/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2427	2	2	2	0.00
20/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1556	2	2	2	0.00
20/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1342	1	1	1	0.00
20/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1446	2	1	2	0.00
20/12/2010	R204 On 04-August-11			Bond Future	8.40	98.7688	98.8914	98.7688	0.00
20/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1525	1	2	1	0.00
20/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1632	2	2	2	0.00
20/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1423	1	1	1	0.00
20/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3884	4	4	4	0.00
20/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3544	4	4	4	0.00

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20/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3711	4	4	4	0.00
20/12/2010	R206 On 03-February-11			Bond Future	6.89	102.0143	102.0856	102.0143	0.00
20/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2883	3	3	3	0.00
20/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2757	3	3	3	0.00
20/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3010	3	3	3	0.00
20/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
20/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	0	0	0.00
20/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
20/12/2010	R206 On 05-May-11			Bond Future	7.00	103.5058	103.5811	103.5058	0.00
20/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1521	1	2	1	0.00
20/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1433	1	1	1	0.00
20/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1611	2	2	2	0.00
20/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	277	0	0	0	0.00
20/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	338	0	0	0	0.00
20/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	307	0	0	0	0.00
20/12/2010	R206 On 04-August-11			Bond Future	7.13	101.2503	101.3253	101.2503	0.00
20/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	738	1	1	1	0.00
20/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	687	1	1	1	0.00
20/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	789	1	1	1	0.00
20/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	975	1	1	1	0.00
20/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1094	1	1	1	0.00
20/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	1034	1	1	1	0.00
20/12/2010	R207 On 03-February-11			Bond Future	8.28	93.9572	94.0825	93.9572	800.00
20/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3038	3	3	3	0.00
20/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3281	3	3	3	0.00
20/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2801	3	3	3	0.00
20/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	312	0	0	0	0.00
20/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	217	0	0	0	0.00
20/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	261	0	0	0	0.00
20/12/2010	R207 On 05-May-11			Bond Future	8.37	95.3314	95.4593	95.3314	0.00
20/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2475	2	2	2	0.00
20/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2642	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2314	2	2	2	0.00
20/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1862	2	2	2	0.00
20/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1614	2	2	2	0.00
20/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1734	2	2	2	0.00
20/12/2010	R207 On 04-August-11			Bond Future	8.48	93.0820	93.2121	93.0820	0.00
20/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2039	2	2	2	0.00
20/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2168	2	2	2	0.00
20/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	1915	2	2	2	0.00
20/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3506	4	4	4	0.00
20/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3182	3	3	3	0.00
20/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3341	3	3	3	0.00
20/12/2010	R208 On 03-February-11			Bond Future	8.30	91.8080	91.9402	91.8080	5,598.00
20/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3095	3	3	3	0.00
20/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2850	3	3	3	0.00
20/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3347	3	3	3	0.00
20/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	254	0	0	0	0.00
20/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	362	0	0	0	0.00
20/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	304	0	0	0	0.00
20/12/2010	R208 On 05-May-11			Bond Future	8.38	89.7570	89.8925	89.7570	0.00
20/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2557	3	3	3	0.00
20/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2388	2	2	2	0.00
20/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2732	3	3	3	0.00
20/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1710	2	2	2	0.00
20/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1976	2	2	2	0.00
20/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1840	2	2	2	0.00
20/12/2010	R208 On 04-August-11			Bond Future	8.48	91.0667	91.2050	91.0667	0.00
20/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2156	2	2	2	0.00
20/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2293	2	2	2	0.00
20/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2023	2	2	2	0.00
20/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3705	4	4	4	0.00
20/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3361	3	3	3	0.00
20/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3530	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
20/12/2010	R209 On 03-February-11			Bond Future	8.41	79.5356	79.7561	79.5356	22,601.00
20/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5028	5	5	5	0.00
20/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5362	5	5	5	0.00
20/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4697	5	5	5	0.00
20/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	348	0	0	0	0.00
20/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	245	0	0	0	0.00
20/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	293	0	0	0	0.00
20/12/2010	R209 On 05-May-11			Bond Future	8.47	77.5517	77.7780	77.5517	0.00
20/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3138	3	3	3	0.00
20/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3359	3	3	3	0.00
20/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2924	3	3	3	0.00
20/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3101	3	3	3	0.00
20/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2700	3	3	3	0.00
20/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	2895	3	3	3	0.00
20/12/2010	R209 On 04-August-11			Bond Future	8.53	78.6847	78.9165	78.6847	0.00
20/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3773	4	4	4	0.00
20/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3985	4	4	4	0.00
20/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3567	3	4	3	0.00
20/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12078	12	12	12	0.00
20/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	645	1	1	1	0.00
20/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4244	4	4	4	0.00
20/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3828	4	4	4	0.00
20/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4031	4	4	4	0.00
20/12/2010	R210 On 03-February-11			Bond Future	0.96	126.8869	126.8869	126.8869	2.00
20/12/2010	R210 On 03-February-11	3.10	Call	Bond Future	32563	33	33	33	0.00
20/12/2010	R210 On 03-February-11	3.15	Call	Bond Future	33195	33	33	33	0.00
20/12/2010	R210 On 03-February-11	3.05	Call	Bond Future	31925	32	32	32	0.00
20/12/2010	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R211 On 03-February-11			Bond Future	1.76	104.2423	104.2423	104.2423	589.00
20/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4187	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
20/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4463	4	4	4	0.00
20/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3911	4	4	4	0.00
20/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R212 On 03-February-11			Bond Future	2.48	102.6898	102.6898	102.6898	2,518.00
20/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4953	5	5	5	0.00
20/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5410	5	5	5	0.00
20/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4493	4	4	4	0.00
20/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 03-February-11			Bond Future	8.49	88.6554	88.8764	88.6554	0.00
20/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3866	4	4	4	0.00
20/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4783	5	5	5	0.00
20/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4322	5	4	5	0.00
20/12/2010	R213 On 05-May-11			Bond Future	8.55	86.4140	86.6406	86.4140	0.00
20/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5295	6	5	6	0.00
20/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4382	5	4	5	0.00
20/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4837	5	5	5	0.00
20/12/2010	R213 On 04-August-11			Bond Future	8.62	87.6754	87.9070	87.6754	0.00
20/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4930	5	5	5	0.00
20/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5838	6	6	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
20/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5382	6	5	6	0.00
20/12/2010	TRT1 On 03-February-11			Index Future	339.99	339.2720	339.9930	339.2720	100.00
20/12/2010	TRT1 On 05-May-11			Index Future	344.62	343.8910	344.6220	343.8910	0.00
21/12/2010	AL7T On 03-February-11			Index Future	373.15	372.3510	373.1540	372.3510	30.00
21/12/2010	ALBI On 03-February-11			Index Future	344.00	343.2520	344.0040	343.2520	1,164.00
21/12/2010	ALBI On 05-May-11			Index Future	349.04	348.2760	349.0400	348.2760	2.00
21/12/2010	CRD1 On 03-February-11			Index Future	153.22	153.0210	153.2150	153.0210	2.00
21/12/2010	CRD1 On 05-May-11			Index Future	155.30	155.1050	155.3010	155.1050	0.00
21/12/2010	GOVI On 03-February-11			GOVI	344.80	344.0790	344.8040	344.0790	211.00
21/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	18040	1	2	1	0.00
21/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	18140	1	2	1	0.00
21/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	17940	1	2	1	0.00
21/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
21/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
21/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
21/12/2010	GOVI On 05-May-11			GOVI	349.85	349.1160	349.8520	349.1160	0.00
21/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	8520	0	1	0	0.00
21/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	8420	0	1	0	0.00
21/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	8620	0	1	0	0.00
21/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
21/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
21/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
21/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2010	IGOV On 03-February-11			Index Future	148.56	148.5560	148.5640	148.5560	6.00
21/12/2010	IGOV On 05-May-11			Index Future	150.74	150.7300	150.7390	150.7300	0.00
21/12/2010	IGOV On 04-August-11			Index Future	152.91	152.9060	152.9140	152.9060	0.00
21/12/2010	ILBI On 03-February-11			Index Future	402.42	402.3590	402.4180	402.3590	370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.52	94.4600	94.4780	94.4600	5,001.00
21/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.5190	94.5220	94.5190	2,500.00
21/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5290	94.5340	94.5290	5,500.00
21/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5240	94.5240	94.5240	2.00
21/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.48	94.5190	94.5190	94.5190	1.00
21/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.48	94.5180	94.5190	94.5180	4,500.00
21/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.63	94.3610	94.3680	94.3610	14,000.00
21/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.91	94.0790	94.0910	94.0790	5,200.00
21/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.19	93.8080	93.8150	93.8080	0.00
21/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.51	93.4750	93.4870	93.4750	100.00
21/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.82	93.1690	93.1810	93.1690	40,100.00
21/12/2010	JBAF On 19-December-12			Jibar Tradeable Future	7.05	92.9300	92.9500	92.9300	0.00
21/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/12/2010	OTH1 On 03-February-11			Index Future	339.32	338.4200	339.3210	338.4200	3.00
21/12/2010	OTH1 On 05-May-11			Index Future	344.29	343.3730	344.2880	343.3730	0.00
21/12/2010	R157 On 03-February-11			Bond Future	7.43	128.5436	128.6837	128.5436	7,886.00
21/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2164	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2350	2	2	2	0.00
21/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1983	2	2	2	0.00
21/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	178	0	0	0	0.00
21/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	116	0	0	0	0.00
21/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	144	0	0	0	0.00
21/12/2010	R157 On 05-May-11			Bond Future	7.55	123.6123	123.7569	123.6123	705.00
21/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1810	2	2	2	0.00
21/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1938	2	2	2	0.00
21/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1687	2	2	2	0.00
21/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1568	1	2	1	0.00
21/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1135	1	1	1	0.00
21/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1048	1	1	1	0.00
21/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	889	1	1	1	0.00
21/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	966	1	1	1	0.00
21/12/2010	R157 On 04-August-11			Bond Future	7.68	125.4152	125.5590	125.4152	0.00
21/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1304	1	1	1	0.00
21/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1395	1	1	1	0.00
21/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1217	1	1	1	0.00
21/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2100	2	2	2	0.00
21/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1886	2	2	2	0.00
21/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	1991	2	2	2	0.00
21/12/2010	R186 On 03-February-11			Bond Future	8.40	119.2439	119.6554	119.2439	25,674.00
21/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6001	6	6	6	0.00
21/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6408	6	6	6	0.00
21/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5600	5	6	5	0.00
21/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	161	0	0	0	3,000.00
21/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	336	0	0	0	0.00
21/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6763	7	7	7	0.00
21/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	231	0	0	0	0.00
21/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	279	0	0	0	0.00
21/12/2010	R186 On 05-May-11			Bond Future	8.47	120.9910	121.4047	120.9910	0.00
21/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4902	5	5	5	0.00
21/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5200	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
21/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4611	4	5	4	0.00
21/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1504	1	2	1	5,500.00
21/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2442	3	2	3	0.00
21/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6188	6	6	6	0.00
21/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2098	2	2	2	0.00
21/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2265	2	2	2	0.00
21/12/2010	R186 On 04-August-11			Bond Future	8.55	117.4649	117.8802	117.4649	0.00
21/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3111	3	3	3	0.00
21/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2913	3	3	3	0.00
21/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3317	3	3	3	0.00
21/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5758	6	6	6	0.00
21/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6335	7	6	7	0.00
21/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6041	6	6	6	0.00
21/12/2010	R201 On 03-February-11			Bond Future	7.22	106.1585	106.2509	106.1585	489.00
21/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2657	3	3	3	0.00
21/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2496	2	2	2	0.00
21/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2818	3	3	3	0.00
21/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	14	0	0	0	0.00
21/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	24	0	0	0	0.00
21/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	19	0	0	0	0.00
21/12/2010	R201 On 05-May-11			Bond Future	7.33	107.7136	107.8067	107.7136	0.00
21/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1812	2	2	2	0.00
21/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1699	2	2	2	0.00
21/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1927	2	2	2	0.00
21/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	414	0	0	0	0.00
21/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	502	1	1	1	0.00
21/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	457	0	0	0	0.00
21/12/2010	R201 On 04-August-11			Bond Future	7.46	104.8743	104.9702	104.8743	0.00
21/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	913	1	1	1	0.00
21/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	982	1	1	1	0.00
21/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	848	1	1	1	0.00
21/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1616	2	2	2	0.00
21/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1448	2	1	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
21/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1530	2	2	2	0.00
21/12/2010	R202 On 03-February-11			Bond Future	0.38	167.7793	167.7793	167.7793	3,689.00
21/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	60642	61	61	61	0.00
21/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	61489	61	61	61	0.00
21/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	59786	60	60	60	0.00
21/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R202 On 05-May-11			Bond Future	0.30	170.2313	170.2313	170.2313	6,500.00
21/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	43572	44	44	44	0.00
21/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	44600	45	45	45	0.00
21/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	42533	43	43	43	0.00
21/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R203 On 03-February-11			Bond Future	8.04	104.1962	104.3839	104.1962	1,407.00
21/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2519	2	3	2	0.00
21/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2729	3	3	3	0.00
21/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	831	1	1	1	1,000.00
21/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2315	2	2	2	0.00
21/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	249	0	0	0	0.00
21/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1024	1	1	1	0.00
21/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	170	0	0	0	0.00
21/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	206	0	0	0	0.00
21/12/2010	R203 On 05-May-11			Bond Future	8.15	101.5597	101.7506	101.5597	0.00
21/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1965	2	2	2	0.00
21/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2104	2	2	2	0.00
21/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1831	2	2	2	0.00
21/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1562	2	2	2	0.00
21/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1348	1	1	1	0.00
21/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1452	2	1	2	0.00
21/12/2010	R203 On 04-August-11			Bond Future	8.27	103.0409	103.2340	103.0409	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
21/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1555	1	2	1	0.00
21/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1455	1	1	1	0.00
21/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1660	2	2	2	0.00
21/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2680	3	3	3	0.00
21/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2954	3	3	3	0.00
21/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2814	3	3	3	0.00
21/12/2010	R204 On 03-February-11			Bond Future	8.16	99.9809	100.1628	99.9809	1,926.00
21/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2295	2	2	2	0.00
21/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2513	2	3	2	0.00
21/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2085	2	2	2	0.00
21/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	435	0	0	0	0.00
21/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	308	0	0	0	0.00
21/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	367	0	0	0	0.00
21/12/2010	R204 On 05-May-11			Bond Future	8.26	101.4433	101.6308	101.4433	0.00
21/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2696	3	3	3	0.00
21/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2530	2	3	2	0.00
21/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2867	3	3	3	0.00
21/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1266	1	1	1	0.00
21/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1471	2	1	2	0.00
21/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1366	1	1	1	0.00
21/12/2010	R204 On 04-August-11			Bond Future	8.37	98.8914	99.0784	98.8914	0.00
21/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1591	2	2	2	0.00
21/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1701	2	2	2	0.00
21/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1486	1	1	1	0.00
21/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3760	4	4	4	0.00
21/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3426	4	3	4	0.00
21/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3590	4	4	4	0.00
21/12/2010	R206 On 03-February-11			Bond Future	6.85	102.0856	102.1861	102.0856	0.00
21/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2983	3	3	3	0.00
21/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2856	3	3	3	0.00
21/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3110	3	3	3	0.00
21/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	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
21/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
21/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
21/12/2010	R206 On 05-May-11			Bond Future	6.96	103.5811	103.6807	103.5811	0.00
21/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1593	2	2	2	0.00
21/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1685	2	2	2	0.00
21/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1503	1	2	1	0.00
21/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	309	0	0	0	0.00
21/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	251	0	0	0	0.00
21/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	279	0	0	0	0.00
21/12/2010	R206 On 04-August-11			Bond Future	7.09	101.3253	101.4291	101.3253	0.00
21/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	784	1	1	1	0.00
21/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	731	1	1	1	0.00
21/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	837	1	1	1	0.00
21/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	919	1	1	1	0.00
21/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1034	1	1	1	0.00
21/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	977	1	1	1	0.00
21/12/2010	R207 On 03-February-11			Bond Future	8.24	94.0825	94.3038	94.0825	800.00
21/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3217	3	3	3	0.00
21/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3466	3	3	3	0.00
21/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2974	3	3	3	0.00
21/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	264	0	0	0	0.00
21/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	181	0	0	0	0.00
21/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	219	0	0	0	0.00
21/12/2010	R207 On 05-May-11			Bond Future	8.33	95.4593	95.6808	95.4593	0.00
21/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2595	2	3	2	0.00
21/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2429	2	2	2	0.00
21/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2767	3	3	3	0.00
21/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1517	2	2	2	0.00
21/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1755	2	2	2	0.00
21/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1632	2	2	2	0.00
21/12/2010	R207 On 04-August-11			Bond Future	8.44	93.2121	93.4388	93.2121	0.00
21/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2134	2	2	2	0.00
21/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2266	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2006	2	2	2	0.00
21/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3370	4	3	4	0.00
21/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3054	3	3	3	0.00
21/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3209	3	3	3	0.00
21/12/2010	R208 On 03-February-11			Bond Future	8.26	91.9402	92.1738	91.9402	5,598.00
21/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3281	3	3	3	0.00
21/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3029	3	3	3	0.00
21/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3540	3	4	3	0.00
21/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	213	0	0	0	0.00
21/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	307	0	0	0	0.00
21/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	256	0	0	0	0.00
21/12/2010	R208 On 05-May-11			Bond Future	8.35	89.8925	90.1271	89.8925	0.00
21/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2684	3	3	3	0.00
21/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2864	3	3	3	0.00
21/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2510	2	3	2	0.00
21/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1864	2	2	2	0.00
21/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1608	2	2	2	0.00
21/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1732	2	2	2	0.00
21/12/2010	R208 On 04-August-11			Bond Future	8.44	91.2050	91.4403	91.2050	0.00
21/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2254	2	2	2	0.00
21/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2396	2	2	2	0.00
21/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2117	2	2	2	0.00
21/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3564	4	4	4	0.00
21/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3229	3	3	3	0.00
21/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3393	4	3	4	0.00
21/12/2010	R209 On 03-February-11			Bond Future	8.38	79.7561	80.0631	79.7561	22,601.00
21/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5288	5	5	5	0.00
21/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5628	5	6	5	0.00
21/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4951	5	5	5	0.00
21/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	295	0	0	0	0.00
21/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	204	0	0	0	0.00
21/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	246	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
21/12/2010	R209 On 05-May-11			Bond Future	8.43	77.7780	78.0898	77.7780	0.00
21/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3296	3	3	3	0.00
21/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3524	3	4	3	0.00
21/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3075	3	3	3	0.00
21/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	2940	3	3	3	0.00
21/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2553	3	3	3	0.00
21/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	2741	3	3	3	0.00
21/12/2010	R209 On 04-August-11			Bond Future	8.49	78.9165	79.2329	78.9165	0.00
21/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3929	4	4	4	0.00
21/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4146	4	4	4	0.00
21/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3717	4	4	4	0.00
21/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12355	12	12	12	0.00
21/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	605	1	1	1	0.00
21/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4078	4	4	4	0.00
21/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3672	4	4	4	0.00
21/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	3871	4	4	4	0.00
21/12/2010	R210 On 03-February-11			Bond Future	0.96	126.8869	126.8689	126.8869	2.00
21/12/2010	R210 On 03-February-11	3.10	Call	Bond Future	32545	33	33	33	0.00
21/12/2010	R210 On 03-February-11	3.15	Call	Bond Future	33177	33	33	33	0.00
21/12/2010	R210 On 03-February-11	3.05	Call	Bond Future	31907	32	32	32	0.00
21/12/2010	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R211 On 03-February-11			Bond Future	1.72	104.2423	104.4623	104.2423	589.00
21/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4407	4	4	4	0.00
21/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4683	4	5	4	0.00
21/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	4131	4	4	4	0.00
21/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R212 On 03-February-11			Bond Future	2.48	102.6898	102.6801	102.6898	2,518.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4943	5	5	5	0.00
21/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5401	5	5	5	0.00
21/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4484	4	4	4	0.00
21/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 03-February-11			Bond Future	8.45	88.8764	89.1925	88.8764	0.00
21/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3550	4	4	4	0.00
21/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4467	5	4	5	0.00
21/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4006	4	4	4	0.00
21/12/2010	R213 On 05-May-11			Bond Future	8.52	86.6406	86.9525	86.6406	0.00
21/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	4983	5	5	5	0.00
21/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4070	4	4	4	0.00
21/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4525	5	5	5	0.00
21/12/2010	R213 On 04-August-11			Bond Future	8.58	87.9070	88.2229	87.9070	0.00
21/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4614	5	5	5	0.00
21/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5522	6	6	6	0.00
21/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5066	5	5	5	0.00
21/12/2010	TRT1 On 03-February-11			Index Future	340.65	339.9930	340.6530	339.9930	100.00
21/12/2010	TRT1 On 05-May-11			Index Future	345.29	344.6220	345.2920	344.6220	0.00
22/12/2010	AL7T On 03-February-11			Index Future	372.64	373.1540	372.6410	373.1540	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	ALBI On 03-February-11			Index Future	343.52	344.0040	343.5190	344.0040	1,164.00
22/12/2010	ALBI On 05-May-11			Index Future	348.55	349.0400	348.5480	349.0400	2.00
22/12/2010	CRD1 On 03-February-11			Index Future	153.08	153.2150	153.0780	153.2150	2.00
22/12/2010	CRD1 On 05-May-11			Index Future	155.16	155.3010	155.1640	155.3010	0.00
22/12/2010	GOVI On 03-February-11			GOVI	344.33	344.8040	344.3300	344.8040	211.00
22/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	13300	2	1	2	0.00
22/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	13200	2	1	2	0.00
22/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	13400	2	1	2	0.00
22/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
22/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
22/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
22/12/2010	GOVI On 05-May-11			GOVI	349.37	349.8520	349.3720	349.8520	0.00
22/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	3720	1	0	1	0.00
22/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	3820	1	0	1	0.00
22/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	3620	1	0	1	0.00
22/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
22/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
22/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
22/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2010	IGOV On 03-February-11			Index Future	148.51	148.5640	148.5060	148.5640	6.00
22/12/2010	IGOV On 05-May-11			Index Future	150.68	150.7390	150.6800	150.7390	0.00
22/12/2010	IGOV On 04-August-11			Index Future	152.86	152.9140	152.8550	152.9140	0.00
22/12/2010	ILBI On 03-February-11			Index Future	402.38	402.4180	402.3820	402.4180	370.00
22/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
22/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4780	94.4700	94.4780	5,001.00
22/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.5220	94.5220	94.5220	2,500.00
22/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.46	94.5340	94.5370	94.5340	5,500.00
22/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.47	94.5240	94.5330	94.5240	2.00
22/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.47	94.5190	94.5280	94.5190	1.00
22/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.48	94.5190	94.5240	94.5190	4,500.00
22/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.64	94.3680	94.3630	94.3680	14,000.00
22/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.90	94.0910	94.0970	94.0910	5,200.00
22/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.19	93.8150	93.8070	93.8150	0.00
22/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.51	93.4870	93.4890	93.4870	100.00
22/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.82	93.1810	93.1840	93.1810	40,100.00
22/12/2010	JBAF On 19-December-12			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
22/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/12/2010	OTH1 On 03-February-11			Index Future	338.77	339.3210	338.7680	339.3210	3.00
22/12/2010	OTH1 On 05-May-11			Index Future	343.73	344.2880	343.7280	344.2880	0.00
22/12/2010	R157 On 03-February-11			Bond Future	7.45	128.6837	128.6136	128.6837	7,886.00
22/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2099	2	2	2	0.00
22/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1919	2	2	2	0.00
22/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2284	2	2	2	0.00
22/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	120	0	0	0	0.00
22/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	184	0	0	0	0.00
22/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	149	0	0	0	0.00
22/12/2010	R157 On 05-May-11			Bond Future	7.56	123.7569	123.6867	123.7569	705.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1763	2	2	2	0.00
22/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1890	2	2	2	0.00
22/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1642	2	2	2	0.00
22/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1524	2	2	2	0.00
22/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1161	1	1	1	0.00
22/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1073	1	1	1	0.00
22/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	911	1	1	1	0.00
22/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	989	1	1	1	0.00
22/12/2010	R157 On 04-August-11			Bond Future	7.69	125.5590	125.4890	125.5590	0.00
22/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1270	1	1	1	0.00
22/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1184	1	1	1	0.00
22/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1359	1	1	1	0.00
22/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1920	2	2	2	0.00
22/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2137	2	2	2	0.00
22/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2027	2	2	2	0.00
22/12/2010	R186 On 03-February-11			Bond Future	8.41	119.6554	119.4886	119.6554	25,674.00
22/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5842	6	6	6	0.00
22/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6247	6	6	6	0.00
22/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	141	0	0	0	3,000.00
22/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5443	6	5	6	0.00
22/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	346	0	0	0	0.00
22/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6910	7	7	7	0.00
22/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	237	0	0	0	0.00
22/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	287	0	0	0	0.00
22/12/2010	R186 On 05-May-11			Bond Future	8.49	121.4047	121.2313	121.4047	0.00
22/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4780	5	5	5	0.00
22/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5075	5	5	5	0.00
22/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4493	5	4	5	0.00
22/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1442	2	1	2	5,500.00
22/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2497	2	2	2	0.00
22/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6300	6	6	6	0.00
22/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2146	2	2	2	0.00
22/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2316	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	R186 On 04-August-11			Bond Future	8.57	117.8802	117.7101	117.8802	0.00
22/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3032	3	3	3	0.00
22/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3234	3	3	3	0.00
22/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2837	3	3	3	0.00
22/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6429	6	6	6	0.00
22/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5845	6	6	6	0.00
22/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6132	6	6	6	0.00
22/12/2010	R201 On 03-February-11			Bond Future	7.23	106.2509	106.1961	106.2509	489.00
22/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2603	3	3	3	0.00
22/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2763	3	3	3	0.00
22/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2443	2	2	2	0.00
22/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	26	0	0	0	0.00
22/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	14	0	0	0	0.00
22/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	20	0	0	0	0.00
22/12/2010	R201 On 05-May-11			Bond Future	7.34	107.8067	107.7489	107.8067	0.00
22/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1768	2	2	2	0.00
22/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1656	2	2	2	0.00
22/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1882	2	2	2	0.00
22/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	427	0	0	0	0.00
22/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	517	1	1	1	0.00
22/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	471	0	0	0	0.00
22/12/2010	R201 On 04-August-11			Bond Future	7.47	104.9702	104.9132	104.9702	0.00
22/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	887	1	1	1	0.00
22/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	823	1	1	1	0.00
22/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	954	1	1	1	0.00
22/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1477	1	1	1	0.00
22/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1648	2	2	2	0.00
22/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1561	2	2	2	0.00
22/12/2010	R202 On 03-February-11			Bond Future	0.38	167.7793	167.7201	167.7793	3,689.00
22/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	60583	61	61	61	0.00
22/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	61430	61	61	61	0.00
22/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	59727	60	60	60	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
22/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R202 On 05-May-11			Bond Future	0.30	170.2313	170.1720	170.2313	6,500.00
22/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	43513	44	44	44	0.00
22/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	44541	45	45	45	0.00
22/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	42474	43	42	43	0.00
22/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R203 On 03-February-11			Bond Future	8.05	104.3839	104.3280	104.3839	1,407.00
22/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2466	3	2	3	0.00
22/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2675	3	3	3	0.00
22/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2262	2	2	2	0.00
22/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	795	1	1	1	1,000.00
22/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	252	0	0	0	0.00
22/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1044	1	1	1	0.00
22/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	172	0	0	0	0.00
22/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	209	0	0	0	0.00
22/12/2010	R203 On 05-May-11			Bond Future	8.16	101.7506	101.6918	101.7506	0.00
22/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1926	2	2	2	0.00
22/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2064	2	2	2	0.00
22/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1793	2	2	2	0.00
22/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1583	2	2	2	0.00
22/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1367	1	1	1	0.00
22/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1472	1	1	1	0.00
22/12/2010	R203 On 04-August-11			Bond Future	8.28	103.2340	103.1775	103.2340	0.00
22/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1527	2	2	2	0.00
22/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1631	2	2	2	0.00
22/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1428	1	1	1	0.00
22/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2984	3	3	3	0.00
22/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2708	3	3	3	0.00
22/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2843	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	R204 On 03-February-11			Bond Future	8.17	100.1628	100.0718	100.1628	1,926.00
22/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2216	2	2	2	0.00
22/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2009	2	2	2	0.00
22/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2432	3	2	3	0.00
22/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	318	0	0	0	0.00
22/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	450	0	0	0	0.00
22/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	379	0	0	0	0.00
22/12/2010	R204 On 05-May-11			Bond Future	8.27	101.6308	101.5370	101.6308	0.00
22/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2632	3	3	3	0.00
22/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2468	3	2	3	0.00
22/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2801	3	3	3	0.00
22/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1293	1	1	1	0.00
22/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1503	1	2	1	0.00
22/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1395	1	1	1	0.00
22/12/2010	R204 On 04-August-11			Bond Future	8.39	99.0784	98.9822	99.0784	0.00
22/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1549	2	2	2	0.00
22/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1446	1	1	1	0.00
22/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1657	2	2	2	0.00
22/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3478	3	3	3	0.00
22/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3816	4	4	4	0.00
22/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3644	4	4	4	0.00
22/12/2010	R206 On 03-February-11			Bond Future	6.87	102.1861	102.1385	102.1861	0.00
22/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2936	3	3	3	0.00
22/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3063	3	3	3	0.00
22/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2809	3	3	3	0.00
22/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
22/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
22/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	0	0	0.00
22/12/2010	R206 On 05-May-11			Bond Future	6.97	103.6807	103.6345	103.6807	0.00
22/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1556	2	2	2	0.00
22/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1647	2	2	2	0.00
22/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1467	2	1	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
22/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	319	0	0	0	0.00
22/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	260	0	0	0	0.00
22/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	288	0	0	0	0.00
22/12/2010	R206 On 04-August-11			Bond Future	7.11	101.4291	101.3805	101.4291	0.00
22/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	759	1	1	1	0.00
22/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	811	1	1	1	0.00
22/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	708	1	1	1	0.00
22/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1060	1	1	1	0.00
22/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	941	1	1	1	0.00
22/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	1000	1	1	1	0.00
22/12/2010	R207 On 03-February-11			Bond Future	8.25	94.3038	94.2319	94.3038	800.00
22/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3148	3	3	3	0.00
22/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2906	3	3	3	0.00
22/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3396	3	3	3	0.00
22/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	183	0	0	0	0.00
22/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	267	0	0	0	0.00
22/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	221	0	0	0	0.00
22/12/2010	R207 On 05-May-11			Bond Future	8.35	95.6808	95.6108	95.6808	0.00
22/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2547	3	3	3	0.00
22/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2382	2	2	2	0.00
22/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2717	3	3	3	0.00
22/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1537	2	2	2	0.00
22/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1778	2	2	2	0.00
22/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1655	2	2	2	0.00
22/12/2010	R207 On 04-August-11			Bond Future	8.45	93.4388	93.3707	93.4388	0.00
22/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2098	2	2	2	0.00
22/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	1971	2	2	2	0.00
22/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2229	2	2	2	0.00
22/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3085	3	3	3	0.00
22/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3403	3	3	3	0.00
22/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3241	3	3	3	0.00
22/12/2010	R208 On 03-February-11			Bond Future	8.28	92.1738	92.0664	92.1738	5,598.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3183	3	3	3	0.00
22/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3439	4	3	4	0.00
22/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2932	3	3	3	0.00
22/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	318	0	0	0	0.00
22/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	220	0	0	0	0.00
22/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	266	0	0	0	0.00
22/12/2010	R208 On 05-May-11			Bond Future	8.36	90.1271	90.0220	90.1271	0.00
22/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2615	3	3	3	0.00
22/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2793	3	3	3	0.00
22/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2443	3	2	3	0.00
22/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1902	2	2	2	0.00
22/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1642	2	2	2	0.00
22/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1768	2	2	2	0.00
22/12/2010	R208 On 04-August-11			Bond Future	8.46	91.4403	91.3316	91.4403	0.00
22/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2199	2	2	2	0.00
22/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2339	2	2	2	0.00
22/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2064	2	2	2	0.00
22/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3620	4	4	4	0.00
22/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3280	3	3	3	0.00
22/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3447	3	3	3	0.00
22/12/2010	R209 On 03-February-11			Bond Future	8.40	80.0631	79.9094	80.0631	22,601.00
22/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5142	5	5	5	0.00
22/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4807	5	5	5	0.00
22/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5481	6	5	6	0.00
22/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	211	0	0	0	0.00
22/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	304	0	0	0	0.00
22/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	254	0	0	0	0.00
22/12/2010	R209 On 05-May-11			Bond Future	8.45	78.0898	77.9379	78.0898	0.00
22/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3202	3	3	3	0.00
22/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3426	4	3	4	0.00
22/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2984	3	3	3	0.00
22/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3001	3	3	3	0.00
22/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2607	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	2799	3	3	3	0.00
22/12/2010	R209 On 04-August-11			Bond Future	8.51	79.2329	79.0744	79.2329	0.00
22/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3838	4	4	4	0.00
22/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4052	4	4	4	0.00
22/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3628	4	4	4	0.00
22/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12209	12	12	12	0.00
22/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	618	1	1	1	0.00
22/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4147	4	4	4	0.00
22/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3737	4	4	4	0.00
22/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	3938	4	4	4	0.00
22/12/2010	R210 On 03-February-11			Bond Future	0.96	126.8689	126.8509	126.8689	2.00
22/12/2010	R210 On 03-February-11	3.10	Call	Bond Future	32527	33	33	33	0.00
22/12/2010	R210 On 03-February-11	3.15	Call	Bond Future	33159	33	33	33	0.00
22/12/2010	R210 On 03-February-11	3.05	Call	Bond Future	31889	32	32	32	0.00
22/12/2010	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R211 On 03-February-11			Bond Future	1.73	104.4623	104.4333	104.4623	589.00
22/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4378	4	4	4	0.00
22/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4654	5	5	5	0.00
22/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	4102	4	4	4	0.00
22/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R212 On 03-February-11			Bond Future	2.48	102.6801	102.6510	102.6801	2,518.00
22/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4914	5	5	5	0.00
22/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5372	5	5	5	0.00
22/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4455	4	4	4	0.00
22/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
22/12/2010	R212 On 03-February-11	3.00	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
22/12/2010	R213 On 03-February-11			Bond Future	8.47	89.1925	89.0385	89.1925	0.00
22/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4621	4	5	4	0.00
22/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3704	4	4	4	0.00
22/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4160	4	4	4	0.00
22/12/2010	R213 On 05-May-11			Bond Future	8.53	86.9525	86.8005	86.9525	0.00
22/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4222	4	4	4	0.00
22/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5135	5	5	5	0.00
22/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4677	5	5	5	0.00
22/12/2010	R213 On 04-August-11			Bond Future	8.60	88.2229	88.0731	88.2229	0.00
22/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5672	6	6	6	0.00
22/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4764	5	5	5	0.00
22/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5216	5	5	5	0.00
22/12/2010	TRT1 On 03-February-11			Index Future	340.19	340.6530	340.1910	340.6530	100.00
22/12/2010	TRT1 On 05-May-11			Index Future	344.83	345.2920	344.8260	345.2920	0.00