



Derivatives Weekly Statistics Report

From: 17/01/2011 To: 19/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	AL7T On 03-February-11			Index Future	366.11	369.3530	366.1090	369.3530	30.00
17/01/2011	ALBI On 03-February-11			Index Future	338.14	341.0100	338.1440	341.0100	1,090.00
17/01/2011	ALBI On 05-May-11			Index Future	343.03	345.9390	343.0310	345.9390	2.00
17/01/2011	CRD1 On 03-February-11			Index Future	151.96	152.6570	151.9600	152.6570	2.00
17/01/2011	CRD1 On 05-May-11			Index Future	154.04	154.7440	154.0380	154.7440	0.00
17/01/2011	GOVI On 03-February-11			GOVI	339.07	341.8490	339.0730	341.8490	211.00
17/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	39170	1	4	1	0.00
17/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	39370	1	4	1	0.00
17/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	39270	1	4	1	0.00
17/01/2011	GOVI On 05-May-11			GOVI	343.97	346.7900	343.9740	346.7900	0.00
17/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	50360	2	5	2	0.00
17/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	50160	2	5	2	0.00
17/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	50260	2	5	2	0.00
17/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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17/01/2011	IGOV On 03-February-11			Index Future	147.77	148.1810	147.7720	148.1810	9.00
17/01/2011	IGOV On 05-May-11			Index Future	149.91	150.3230	149.9080	150.3230	0.00
17/01/2011	IGOV On 04-August-11			Index Future	152.06	152.4840	152.0630	152.4840	0.00
17/01/2011	ILBI On 03-February-11			Index Future	400.42	401.6370	400.4180	401.6370	353.00
17/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4560	94.4510	94.4560	7,791.00
17/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.53	94.4910	94.4690	94.4910	2,500.00
17/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4990	94.4600	94.4990	6,990.00
17/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.57	94.4920	94.4270	94.4920	2.00
17/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.4820	94.3970	94.4820	2,000.00
17/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.4520	94.3520	94.4520	3,890.00
17/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.84	94.2930	94.1560	94.2930	15,790.00
17/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.21	94.0110	93.7890	94.0110	5,290.00
17/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.7150	93.4800	93.7150	290.00
17/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.3810	93.1560	93.3810	390.00
17/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	93.0470	92.7900	93.0470	41,500.00
17/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.48	92.8100	92.5200	92.8100	390.00
17/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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17/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2011	OTH1 On 03-February-11			Index Future	332.80	336.1310	332.8000	336.1310	3.00
17/01/2011	OTH1 On 05-May-11			Index Future	337.61	340.9890	337.6100	340.9890	0.00
17/01/2011	R157 On 03-February-11			Bond Future	7.71	128.1465	127.4910	128.1465	7,886.00
17/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	997	2	1	2	0.00
17/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	840	1	1	1	0.00
17/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1166	2	1	2	0.00
17/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	125	0	0	0	0.00
17/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	228	0	0	0	0.00
17/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	170	0	0	0	0.00
17/01/2011	R157 On 05-May-11			Bond Future	7.85	123.1879	122.5242	123.1879	705.00
17/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1014	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1111	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	836	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	922	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1516	1	2	1	0.00
17/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1635	1	2	1	0.00
17/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1295	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1403	1	1	1	0.00
17/01/2011	R157 On 04-August-11			Bond Future	8.00	124.9775	124.3036	124.9775	0.00
17/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	739	1	1	1	0.00
17/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	678	1	1	1	0.00
17/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	804	1	1	1	0.00
17/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2551	2	3	2	0.00
17/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2816	2	3	2	0.00
17/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2681	2	3	2	0.00
17/01/2011	R186 On 03-February-11			Bond Future	8.68	118.3788	116.9416	118.3788	25,674.00
17/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3249	5	3	5	0.00
17/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3642	5	4	5	0.00
17/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
17/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2869	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	319	0	0	0	0.00
17/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9316	8	9	8	0.00
17/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	179	0	0	0	0.00
17/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	241	0	0	0	0.00
17/01/2011	R186 On 05-May-11			Bond Future	8.77	120.0846	118.6275	120.0846	500.00
17/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2957	4	3	4	0.00
17/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3196	4	3	4	0.00
17/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	605	1	1	1	5,500.00
17/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2727	4	3	4	0.00
17/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3335	3	3	3	0.00
17/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8067	7	8	7	0.00
17/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2871	2	3	2	0.00
17/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	3097	2	3	2	0.00
17/01/2011	R186 On 04-August-11			Bond Future	8.86	116.5382	115.0633	116.5382	0.00
17/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1852	2	2	2	0.00
17/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2003	3	2	3	0.00
17/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1708	2	2	2	0.00
17/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7947	7	8	7	0.00
17/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7260	6	7	6	0.00
17/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7599	7	8	7	0.00
17/01/2011	R201 On 03-February-11			Bond Future	7.53	105.6807	105.2021	105.6807	489.00
17/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1602	2	2	2	0.00
17/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1763	2	2	2	0.00
17/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1443	2	1	2	0.00
17/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	20	0	0	0	0.00
17/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	8	0	0	0	0.00
17/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	13	0	0	0	0.00
17/01/2011	R201 On 05-May-11			Bond Future	7.67	107.2079	106.7211	107.2079	0.00
17/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1022	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1114	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	936	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	825	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	687	1	1	1	0.00

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17/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	753	1	1	1	0.00
17/01/2011	R201 On 04-August-11			Bond Future	7.83	104.3550	103.8655	104.3550	0.00
17/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	461	1	0	1	0.00
17/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	419	1	0	1	0.00
17/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	506	1	1	1	0.00
17/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2077	2	2	2	0.00
17/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2292	2	2	2	0.00
17/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2182	2	2	2	0.00
17/01/2011	R202 On 03-February-11			Bond Future	0.47	165.6956	165.1722	165.6956	3,739.00
17/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58035	59	58	59	0.00
17/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58882	59	59	59	0.00
17/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57179	58	57	58	0.00
17/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11			Bond Future	0.39	168.1121	167.5581	168.1121	6,500.00
17/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40899	41	41	41	0.00
17/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39860	40	40	40	0.00
17/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41927	42	42	42	0.00
17/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R203 On 03-February-11			Bond Future	8.31	103.7364	103.0341	103.7364	1,404.00
17/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1187	2	1	2	0.00
17/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1378	2	1	2	0.00
17/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1009	2	1	2	0.00
17/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	103	0	0	0	1,000.00
17/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	293	0	0	0	0.00
17/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1646	1	2	1	0.00
17/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	169	0	0	0	0.00
17/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	224	0	0	0	0.00
17/01/2011	R203 On 05-May-11			Bond Future	8.43	101.0774	100.3616	101.0774	0.00

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17/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1109	1	1	1	0.00
17/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1010	1	1	1	0.00
17/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1215	2	1	2	0.00
17/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1848	1	2	1	0.00
17/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2130	2	2	2	0.00
17/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1985	2	2	2	0.00
17/01/2011	R203 On 04-August-11			Bond Future	8.57	102.5439	101.8226	102.5439	0.00
17/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	925	1	1	1	0.00
17/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1003	1	1	1	0.00
17/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	853	1	1	1	0.00
17/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	3	4	3	0.00
17/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3435	3	3	3	0.00
17/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3596	3	4	3	0.00
17/01/2011	R204 On 03-February-11			Bond Future	8.46	99.2799	98.4403	99.2799	1,926.00
17/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	764	1	1	1	0.00
17/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	619	1	1	1	0.00
17/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	927	2	1	2	0.00
17/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	444	0	0	0	0.00
17/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	691	0	1	0	0.00
17/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	558	0	1	0	0.00
17/01/2011	R204 On 05-May-11			Bond Future	8.58	100.7140	99.8619	100.7140	100.00
17/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1527	2	2	2	0.00
17/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1658	2	2	2	0.00
17/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1402	2	1	2	0.00
17/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2112	2	2	2	0.00
17/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1826	1	2	1	0.00
17/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1965	2	2	2	0.00
17/01/2011	R204 On 04-August-11			Bond Future	8.71	98.1479	97.2808	98.1479	0.00
17/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	875	1	1	1	0.00
17/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	803	1	1	1	0.00
17/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	951	1	1	1	0.00
17/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4474	4	4	4	0.00
17/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4874	4	5	4	0.00

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17/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	4	5	4	0.00
17/01/2011	R206 On 03-February-11			Bond Future	7.18	101.7586	101.3202	101.7586	0.00
17/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2116	3	2	3	0.00
17/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2244	3	2	3	0.00
17/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1989	2	2	2	0.00
17/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 05-May-11			Bond Future	7.33	103.2274	102.7838	103.2274	0.00
17/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	908	1	1	1	0.00
17/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	837	1	1	1	0.00
17/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	982	1	1	1	0.00
17/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	445	0	0	0	0.00
17/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	539	0	1	0	0.00
17/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	491	0	0	0	0.00
17/01/2011	R206 On 04-August-11			Bond Future	7.50	100.9619	100.5128	100.9619	0.00
17/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	381	1	0	1	0.00
17/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	415	1	0	1	0.00
17/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	348	0	0	0	0.00
17/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1568	1	2	1	0.00
17/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1413	1	1	1	0.00
17/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1490	1	1	1	0.00
17/01/2011	R207 On 03-February-11			Bond Future	8.55	93.3338	92.4525	93.3338	800.00
17/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1421	2	1	2	0.00
17/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1214	2	1	2	0.00
17/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1642	2	2	2	0.00
17/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	208	0	0	0	0.00
17/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	355	0	0	0	0.00
17/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	274	0	0	0	0.00
17/01/2011	R207 On 05-May-11			Bond Future	8.66	94.6837	93.7911	94.6837	0.00
17/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1414	2	1	2	0.00
17/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1542	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1293	2	1	2	0.00
17/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2509	2	3	2	0.00
17/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2182	2	2	2	0.00
17/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2341	2	2	2	0.00
17/01/2011	R207 On 04-August-11			Bond Future	8.78	92.4183	91.5114	92.4183	0.00
17/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1235	2	1	2	0.00
17/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1143	1	1	1	0.00
17/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1331	2	1	2	0.00
17/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4046	3	4	3	0.00
17/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4434	4	4	4	0.00
17/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4238	4	4	4	0.00
17/01/2011	R208 On 03-February-11			Bond Future	8.57	91.1755	90.2468	91.1755	5,598.00
17/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1421	2	1	2	0.00
17/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1647	2	2	2	0.00
17/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1209	2	1	2	0.00
17/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	414	0	0	0	0.00
17/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	247	0	0	0	0.00
17/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	323	0	0	0	0.00
17/01/2011	R208 On 05-May-11			Bond Future	8.67	89.0958	88.1518	89.0958	100.00
17/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1455	2	1	2	0.00
17/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1329	2	1	2	0.00
17/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1589	2	2	2	0.00
17/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2308	2	2	2	0.00
17/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2658	2	3	2	0.00
17/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2478	2	2	2	0.00
17/01/2011	R208 On 04-August-11			Bond Future	8.77	90.3908	89.4334	90.3908	0.00
17/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1312	2	1	2	0.00
17/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1415	2	1	2	0.00
17/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1213	2	1	2	0.00
17/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4667	4	5	4	0.00
17/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4255	4	4	4	0.00
17/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4458	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R209 On 03-February-11			Bond Future	8.63	79.1312	77.9299	79.1312	22,596.00
17/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3083	4	3	4	0.00
17/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2754	4	3	4	0.00
17/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3420	5	3	5	0.00
17/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	129	0	0	0	0.00
17/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	231	0	0	0	0.00
17/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	174	0	0	0	0.00
17/01/2011	R209 On 05-May-11			Bond Future	8.70	77.1272	75.9081	77.1272	200.00
17/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1920	3	2	3	0.00
17/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2096	3	2	3	0.00
17/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	2	2	0.00
17/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3800	3	4	3	0.00
17/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3307	3	3	3	0.00
17/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3547	3	4	3	0.00
17/01/2011	R209 On 04-August-11			Bond Future	8.77	78.2489	77.0130	78.2489	0.00
17/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2630	3	3	3	0.00
17/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2807	3	3	3	0.00
17/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2460	3	2	3	0.00
17/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10273	11	10	11	0.00
17/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	743	1	1	1	0.00
17/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	5040	4	5	4	0.00
17/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4553	4	5	4	0.00
17/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4791	4	5	4	0.00
17/01/2011	R210 On 03-February-11			Bond Future	1.04	126.1337	125.4390	126.1337	2.00
17/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31115	32	31	32	0.00
17/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31747	32	32	32	0.00
17/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30477	31	30	31	0.00
17/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11			Bond Future	1.75	104.3117	104.3059	104.3117	589.00
17/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4251	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4527	5	5	5	0.00
17/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3975	4	4	4	0.00
17/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1770	102.1770	102.1770	2,518.00
17/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4440	4	4	4	0.00
17/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4898	5	5	5	0.00
17/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3981	4	4	4	0.00
17/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11			Bond Future	8.75	87.9722	86.7288	87.9722	0.00
17/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6930	6	7	6	0.00
17/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	6013	5	6	5	0.00
17/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6470	5	6	5	0.00
17/01/2011	R213 On 05-May-11			Bond Future	8.82	85.7067	84.4477	85.7067	0.00
17/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6575	5	7	5	0.00
17/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7488	6	7	6	0.00
17/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	7030	6	7	6	0.00
17/01/2011	R213 On 04-August-11			Bond Future	8.90	86.9536	85.6727	86.9536	0.00
17/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	8073	7	8	7	0.00
17/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	7164	6	7	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
17/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7617	6	8	6	0.00
17/01/2011	TRT1 On 03-February-11			Index Future	335.09	337.8270	335.0870	337.8270	100.00
17/01/2011	TRT1 On 05-May-11			Index Future	339.67	342.4450	339.6690	342.4450	0.00
18/01/2011	AL7T On 03-February-11			Index Future	365.08	366.1090	365.0800	366.1090	30.00
18/01/2011	ALBI On 03-February-11			Index Future	337.41	338.1440	337.4100	338.1440	1,090.00
18/01/2011	ALBI On 05-May-11			Index Future	342.29	343.0310	342.2860	343.0310	2.00
18/01/2011	CRD1 On 03-February-11			Index Future	151.73	151.9600	151.7340	151.9600	2.00
18/01/2011	CRD1 On 05-May-11			Index Future	153.81	154.0380	153.8090	154.0380	0.00
18/01/2011	GOVI On 03-February-11			GOVI	338.34	339.0730	338.3360	339.0730	211.00
18/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	46740	4	5	4	0.00
18/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	46540	4	5	4	0.00
18/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	46640	4	5	4	0.00
18/01/2011	GOVI On 05-May-11			GOVI	343.23	343.9740	343.2260	343.9740	0.00
18/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	57640	5	6	5	0.00
18/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	57840	5	6	5	0.00
18/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	57740	5	6	5	0.00
18/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2011	IGOV On 03-February-11			Index Future	147.75	147.7720	147.7530	147.7720	9.00
18/01/2011	IGOV On 05-May-11			Index Future	149.89	149.9080	149.8880	149.9080	0.00
18/01/2011	IGOV On 04-August-11			Index Future	152.04	152.0630	152.0440	152.0630	0.00
18/01/2011	ILBI On 03-February-11			Index Future	400.37	400.4180	400.3700	400.4180	353.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4510	94.4500	94.4510	7,791.00
18/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.56	94.4690	94.4400	94.4690	2,500.00
18/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.57	94.4600	94.4300	94.4600	6,990.00
18/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.4270	94.3870	94.4270	2.00
18/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3970	94.3590	94.3970	2,000.00
18/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.68	94.3520	94.3160	94.3520	3,890.00
18/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.88	94.1560	94.1160	94.1560	15,790.00
18/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.24	93.7890	93.7640	93.7890	5,290.00
18/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4800	93.4630	93.4800	290.00
18/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.1560	93.1400	93.1560	390.00
18/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.23	92.7900	92.7740	92.7900	41,500.00
18/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.50	92.5200	92.5000	92.5200	390.00
18/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/01/2011	OTH1 On 03-February-11			Index Future	332.07	332.8000	332.0740	332.8000	3.00
18/01/2011	OTH1 On 05-May-11			Index Future	336.87	337.6100	336.8740	337.6100	0.00
18/01/2011	R157 On 03-February-11			Bond Future	7.76	127.4910	127.2793	127.4910	7,886.00
18/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	830	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
18/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	988	1	1	1	0.00
18/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	686	1	1	1	0.00
18/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	285	0	0	0	0.00
18/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	159	0	0	0	0.00
18/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	215	0	0	0	0.00
18/01/2011	R157 On 05-May-11			Bond Future	7.90	122.5242	122.3081	122.5242	705.00
18/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	914	1	1	1	0.00
18/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1005	1	1	1	0.00
18/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	828	1	1	1	0.00
18/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	747	1	1	1	0.00
18/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1763	2	2	2	0.00
18/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1638	2	2	2	0.00
18/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1405	1	1	1	0.00
18/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1519	1	2	1	0.00
18/01/2011	R157 On 04-August-11			Bond Future	8.06	124.3036	124.0852	124.3036	0.00
18/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	670	1	1	1	0.00
18/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	731	1	1	1	0.00
18/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	613	1	1	1	0.00
18/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2970	3	3	3	0.00
18/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2696	3	3	3	0.00
18/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2831	3	3	3	0.00
18/01/2011	R186 On 03-February-11			Bond Future	8.70	116.9416	116.7046	116.9416	25,674.00
18/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3027	3	3	3	0.00
18/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3416	4	3	4	0.00
18/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2655	3	3	3	0.00
18/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
18/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	342	0	0	0	0.00
18/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9553	9	10	9	0.00
18/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	190	0	0	0	0.00
18/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	256	0	0	0	0.00
18/01/2011	R186 On 05-May-11			Bond Future	8.79	118.6275	118.3950	118.6275	500.00
18/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2827	3	3	3	0.00
18/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3060	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
18/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2603	3	3	3	0.00
18/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	560	1	1	1	5,500.00
18/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3443	3	3	3	0.00
18/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8254	8	8	8	0.00
18/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2967	3	3	3	0.00
18/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	3199	3	3	3	0.00
18/01/2011	R186 On 04-August-11			Bond Future	8.88	115.0633	114.8262	115.0633	0.00
18/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1773	2	2	2	0.00
18/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1633	2	2	2	0.00
18/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	1919	2	2	2	0.00
18/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7414	7	7	7	0.00
18/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	8109	8	8	8	0.00
18/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7757	8	8	8	0.00
18/01/2011	R201 On 03-February-11			Bond Future	7.58	105.2021	105.0365	105.2021	489.00
18/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1441	2	1	2	0.00
18/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1285	1	1	1	0.00
18/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1600	2	2	2	0.00
18/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	11	0	0	0	0.00
18/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	28	0	0	0	0.00
18/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	18	0	0	0	0.00
18/01/2011	R201 On 05-May-11			Bond Future	7.72	106.7211	106.5531	106.7211	0.00
18/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	928	1	1	1	0.00
18/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	846	1	1	1	0.00
18/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1015	1	1	1	0.00
18/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	756	1	1	1	0.00
18/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	903	1	1	1	0.00
18/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	827	1	1	1	0.00
18/01/2011	R201 On 04-August-11			Bond Future	7.88	103.8655	103.6941	103.8655	0.00
18/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	413	0	0	0	0.00
18/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	455	1	0	1	0.00
18/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	375	0	0	0	0.00
18/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2419	2	2	2	0.00
18/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2197	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
18/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2306	2	2	2	0.00
18/01/2011	R202 On 03-February-11			Bond Future	0.47	165.1722	165.1722	165.1722	3,739.00
18/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58035	58	58	58	0.00
18/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58882	59	59	59	0.00
18/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57179	57	57	57	0.00
18/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 05-May-11			Bond Future	0.39	167.5581	167.5581	167.5581	6,500.00
18/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40899	41	41	41	0.00
18/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41927	42	42	42	0.00
18/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39860	40	40	40	0.00
18/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R203 On 03-February-11			Bond Future	8.35	103.0341	102.8396	103.0341	1,404.00
18/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1031	1	1	1	0.00
18/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1213	1	1	1	0.00
18/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	70	0	0	0	1,000.00
18/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	863	1	1	1	0.00
18/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	342	0	0	0	0.00
18/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1807	2	2	2	0.00
18/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	198	0	0	0	0.00
18/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	263	0	0	0	0.00
18/01/2011	R203 On 05-May-11			Bond Future	8.47	100.3616	100.1644	100.3616	0.00
18/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1023	1	1	1	0.00
18/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1123	1	1	1	0.00
18/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	928	1	1	1	0.00
18/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2245	2	2	2	0.00
18/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1953	2	2	2	0.00
18/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	2096	2	2	2	0.00
18/01/2011	R203 On 04-August-11			Bond Future	8.61	101.8226	101.6191	101.8226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	861	1	1	1	0.00
18/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	792	1	1	1	0.00
18/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	934	1	1	1	0.00
18/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3569	3	4	3	0.00
18/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3906	4	4	4	0.00
18/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3735	4	4	4	0.00
18/01/2011	R204 On 03-February-11			Bond Future	8.51	98.4403	98.1957	98.4403	1,926.00
18/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	617	1	1	1	0.00
18/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	763	1	1	1	0.00
18/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	489	1	0	1	0.00
18/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	806	1	1	1	0.00
18/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	525	0	1	0	0.00
18/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	656	1	1	1	0.00
18/01/2011	R204 On 05-May-11			Bond Future	8.63	99.8619	99.6140	99.8619	100.00
18/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1406	2	1	2	0.00
18/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1287	1	1	1	0.00
18/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1531	2	2	2	0.00
18/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1946	2	2	2	0.00
18/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2245	2	2	2	0.00
18/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	2092	2	2	2	0.00
18/01/2011	R204 On 04-August-11			Bond Future	8.76	97.2808	97.0304	97.2808	0.00
18/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	806	1	1	1	0.00
18/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	878	1	1	1	0.00
18/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	739	1	1	1	0.00
18/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	5061	5	5	5	0.00
18/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4651	4	5	4	0.00
18/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4853	5	5	5	0.00
18/01/2011	R206 On 03-February-11			Bond Future	7.23	101.3202	101.2025	101.3202	0.00
18/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1999	2	2	2	0.00
18/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1871	2	2	2	0.00
18/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2126	2	2	2	0.00
18/01/2011	R206 On 03-February-11	8.05	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
18/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
18/01/2011	R206 On 05-May-11			Bond Future	7.38	102.7838	102.6661	102.7838	0.00
18/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	836	1	1	1	0.00
18/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	907	1	1	1	0.00
18/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	768	1	1	1	0.00
18/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	588	1	1	1	0.00
18/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	488	0	0	0	0.00
18/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	536	0	1	0	0.00
18/01/2011	R206 On 04-August-11			Bond Future	7.56	100.5128	100.3927	100.5128	0.00
18/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	0	0	0.00
18/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	314	0	0	0	0.00
18/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	0	0	0.00
18/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1495	1	1	1	0.00
18/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1654	2	2	2	0.00
18/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1574	1	2	1	0.00
18/01/2011	R207 On 03-February-11			Bond Future	8.60	92.4525	92.1960	92.4525	800.00
18/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1218	1	1	1	0.00
18/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1427	2	1	2	0.00
18/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1024	1	1	1	0.00
18/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	421	0	0	0	0.00
18/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	250	0	0	0	0.00
18/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	327	0	0	0	0.00
18/01/2011	R207 On 05-May-11			Bond Future	8.71	93.7911	93.5300	93.7911	0.00
18/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1296	1	1	1	0.00
18/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1182	1	1	1	0.00
18/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1418	2	1	2	0.00
18/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2319	2	2	2	0.00
18/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2659	3	3	3	0.00
18/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2484	2	2	2	0.00
18/01/2011	R207 On 04-August-11			Bond Future	8.83	91.5114	91.2465	91.5114	0.00
18/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1146	1	1	1	0.00
18/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1237	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
18/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1058	1	1	1	0.00
18/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4614	4	5	4	0.00
18/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4217	4	4	4	0.00
18/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4413	4	4	4	0.00
18/01/2011	R208 On 03-February-11			Bond Future	8.62	90.2468	89.9462	90.2468	5,598.00
18/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1191	1	1	1	0.00
18/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	996	1	1	1	0.00
18/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1403	2	1	2	0.00
18/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	304	0	0	0	0.00
18/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	502	0	1	0	0.00
18/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	394	0	0	0	0.00
18/01/2011	R208 On 05-May-11			Bond Future	8.72	88.1518	87.8460	88.1518	100.00
18/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1320	1	1	1	0.00
18/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1446	2	1	2	0.00
18/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1201	1	1	1	0.00
18/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2836	3	3	3	0.00
18/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2471	2	2	2	0.00
18/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2649	2	3	2	0.00
18/01/2011	R208 On 04-August-11			Bond Future	8.83	89.4334	89.1231	89.4334	0.00
18/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1208	1	1	1	0.00
18/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1306	1	1	1	0.00
18/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1114	1	1	1	0.00
18/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4878	5	5	5	0.00
18/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4456	4	4	4	0.00
18/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4664	4	5	4	0.00
18/01/2011	R209 On 03-February-11			Bond Future	8.66	77.9299	77.7259	77.9299	22,596.00
18/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	2889	3	3	3	0.00
18/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3223	3	3	3	0.00
18/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2564	3	3	3	0.00
18/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	245	0	0	0	0.00
18/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	136	0	0	0	0.00
18/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	184	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
18/01/2011	R209 On 05-May-11			Bond Future	8.72	75.9081	75.7067	75.9081	200.00
18/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1825	2	2	2	0.00
18/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	1995	2	2	2	0.00
18/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1663	2	2	2	0.00
18/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3911	4	4	4	0.00
18/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3407	3	3	3	0.00
18/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3653	4	4	4	0.00
18/01/2011	R209 On 04-August-11			Bond Future	8.79	77.0130	76.8062	77.0130	0.00
18/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2534	3	3	3	0.00
18/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2706	3	3	3	0.00
18/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2367	2	2	2	0.00
18/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10089	10	10	10	0.00
18/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	766	1	1	1	0.00
18/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	5154	5	5	5	0.00
18/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4659	5	5	5	0.00
18/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4902	5	5	5	0.00
18/01/2011	R210 On 03-February-11			Bond Future	1.04	125.4390	125.4390	125.4390	2.00
18/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31115	31	31	31	0.00
18/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30477	30	30	30	0.00
18/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31747	32	32	32	0.00
18/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R211 On 03-February-11			Bond Future	1.75	104.3059	104.3001	104.3059	589.00
18/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4245	4	4	4	0.00
18/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4521	5	5	5	0.00
18/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3969	4	4	4	0.00
18/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1770	102.1770	102.1770	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
18/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4440	4	4	4	0.00
18/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4898	5	5	5	0.00
18/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3981	4	4	4	0.00
18/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11			Bond Future	8.77	86.7288	86.5733	86.7288	0.00
18/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	6169	6	6	6	0.00
18/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	7086	7	7	7	0.00
18/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6626	6	7	6	0.00
18/01/2011	R213 On 05-May-11			Bond Future	8.84	84.4477	84.2863	84.4477	0.00
18/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7650	7	8	7	0.00
18/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6737	7	7	7	0.00
18/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	7191	7	7	7	0.00
18/01/2011	R213 On 04-August-11			Bond Future	8.92	85.6727	85.5137	85.6727	0.00
18/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	7323	7	7	7	0.00
18/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	8232	8	8	8	0.00
18/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7776	8	8	8	0.00
18/01/2011	TRT1 On 03-February-11			Index Future	334.31	335.0870	334.3060	335.0870	100.00
18/01/2011	TRT1 On 05-May-11			Index Future	338.88	339.6690	338.8780	339.6690	0.00
19/01/2011	AL7T On 03-February-11			Index Future	366.50	365.0800	366.5030	365.0800	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
19/01/2011	ALBI On 03-February-11			Index Future	338.70	337.4100	338.6960	337.4100	1,090.00
19/01/2011	ALBI On 05-May-11			Index Future	343.59	342.2860	343.5910	342.2860	2.00
19/01/2011	CRD1 On 03-February-11			Index Future	152.12	151.7340	152.1230	151.7340	2.00
19/01/2011	CRD1 On 05-May-11			Index Future	154.20	153.8090	154.2040	153.8090	0.00
19/01/2011	GOVI On 03-February-11			GOVI	339.61	338.3360	339.6070	338.3360	211.00
19/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	33830	5	3	5	0.00
19/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	34030	5	3	5	0.00
19/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	33930	5	3	5	0.00
19/01/2011	GOVI On 05-May-11			GOVI	344.52	343.2260	344.5160	343.2260	0.00
19/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	44940	6	4	6	0.00
19/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	44740	6	4	6	0.00
19/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	44840	6	4	6	0.00
19/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2011	IGOV On 03-February-11			Index Future	147.68	147.7530	147.6780	147.7530	9.00
19/01/2011	IGOV On 05-May-11			Index Future	149.81	149.8880	149.8120	149.8880	0.00
19/01/2011	IGOV On 04-August-11			Index Future	151.97	152.0440	151.9680	152.0440	0.00
19/01/2011	ILBI On 03-February-11			Index Future	400.27	400.3700	400.2690	400.3700	353.00
19/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/01/2011	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
19/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
19/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.52	94.4400	94.4840	94.4400	2,500.00
19/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.51	94.4300	94.4900	94.4300	6,990.00
19/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.53	94.3870	94.4680	94.3870	2.00
19/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.57	94.3590	94.4300	94.3590	2,000.00
19/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.62	94.3160	94.3780	94.3160	3,890.00
19/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.84	94.1160	94.1560	94.1160	15,790.00
19/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.22	93.7640	93.7800	93.7640	5,290.00
19/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.53	93.4630	93.4670	93.4630	290.00
19/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.1400	93.1430	93.1400	390.00
19/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.22	92.7740	92.7780	92.7740	41,500.00
19/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.52	92.5000	92.4800	92.5000	390.00
19/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/01/2011	OTH1 On 03-February-11			Index Future	333.44	332.0740	333.4390	332.0740	3.00
19/01/2011	OTH1 On 05-May-11			Index Future	338.26	336.8740	338.2590	336.8740	0.00
19/01/2011	R157 On 03-February-11			Bond Future	7.67	127.2793	127.6469	127.2793	7,886.00
19/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	1099	1	1	1	0.00
19/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	930	1	1	1	0.00
19/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1278	1	1	1	0.00
19/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	81	0	0	0	0.00
19/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	162	0	0	0	0.00
19/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	116	0	0	0	0.00
19/01/2011	R157 On 05-May-11			Bond Future	7.81	122.3081	122.6836	122.3081	805.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1077	1	1	1	0.00
19/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1178	1	1	1	0.00
19/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	890	1	1	1	0.00
19/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	981	1	1	1	0.00
19/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1415	2	1	2	0.00
19/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1530	2	2	2	0.00
19/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1203	1	1	1	0.00
19/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1306	2	1	2	0.00
19/01/2011	R157 On 04-August-11			Bond Future	7.96	124.0852	124.4649	124.0852	0.00
19/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	784	1	1	1	0.00
19/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	719	1	1	1	0.00
19/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	851	1	1	1	0.00
19/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2436	3	2	3	0.00
19/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2696	3	3	3	0.00
19/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2565	3	3	3	0.00
19/01/2011	R186 On 03-February-11			Bond Future	8.64	116.7046	117.2556	116.7046	25,674.00
19/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3481	3	3	3	0.00
19/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3891	3	4	3	0.00
19/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
19/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	3084	3	3	3	0.00
19/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	220	0	0	0	0.00
19/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9002	10	9	10	0.00
19/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	114	0	0	0	0.00
19/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	159	0	0	0	0.00
19/01/2011	R186 On 05-May-11			Bond Future	8.73	118.3950	118.9542	118.3950	500.00
19/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	3096	3	3	3	0.00
19/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3344	3	3	3	0.00
19/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	644	1	1	1	5,500.00
19/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2859	3	3	3	0.00
19/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3140	3	3	3	0.00
19/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	7779	8	8	8	0.00
19/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2692	3	3	3	0.00
19/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2909	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
19/01/2011	R186 On 04-August-11			Bond Future	8.82	114.8262	115.3927	114.8262	0.00
19/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1936	2	2	2	0.00
19/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2092	2	2	2	0.00
19/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1787	2	2	2	0.00
19/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7696	8	8	8	0.00
19/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7020	7	7	7	0.00
19/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7353	8	7	8	0.00
19/01/2011	R201 On 03-February-11			Bond Future	7.47	105.0365	105.4088	105.0365	489.00
19/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1800	1	2	1	0.00
19/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1964	2	2	2	0.00
19/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1638	1	2	1	0.00
19/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	8	0	0	0	0.00
19/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	2	0	0	0	0.00
19/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	4	0	0	0	0.00
19/01/2011	R201 On 05-May-11			Bond Future	7.60	106.5531	106.9339	106.5531	0.00
19/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1136	1	1	1	0.00
19/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1233	1	1	1	0.00
19/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1043	1	1	1	0.00
19/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	719	1	1	1	0.00
19/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	593	1	1	1	0.00
19/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	654	1	1	1	0.00
19/01/2011	R201 On 04-August-11			Bond Future	7.75	103.6941	104.0787	103.6941	0.00
19/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	517	0	1	0	0.00
19/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	472	0	0	0	0.00
19/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	566	0	1	0	0.00
19/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1923	2	2	2	0.00
19/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2131	2	2	2	0.00
19/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2025	2	2	2	0.00
19/01/2011	R202 On 03-February-11			Bond Future	0.47	165.1722	165.1432	165.1722	3,739.00
19/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58006	58	58	58	0.00
19/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58853	59	59	59	0.00
19/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57150	57	57	57	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
19/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 05-May-11			Bond Future	0.39	167.5581	167.5290	167.5581	6,500.00
19/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40870	41	41	41	0.00
19/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39831	40	40	40	0.00
19/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41898	42	42	42	0.00
19/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R203 On 03-February-11			Bond Future	8.26	102.8396	103.2892	102.8396	1,404.00
19/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1360	1	1	1	0.00
19/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1566	1	2	1	0.00
19/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1165	1	1	1	0.00
19/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	122	0	0	0	1,000.00
19/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	194	0	0	0	0.00
19/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1410	2	1	2	0.00
19/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	102	0	0	0	0.00
19/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	142	0	0	0	0.00
19/01/2011	R203 On 05-May-11			Bond Future	8.38	100.1644	100.6220	100.1644	0.00
19/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1207	1	1	1	0.00
19/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1101	1	1	1	0.00
19/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1319	1	1	1	0.00
19/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1692	2	2	2	0.00
19/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1961	2	2	2	0.00
19/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1823	2	2	2	0.00
19/01/2011	R203 On 04-August-11			Bond Future	8.51	101.6191	102.0825	101.6191	0.00
19/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	998	1	1	1	0.00
19/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1079	1	1	1	0.00
19/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	921	1	1	1	0.00
19/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3572	4	4	4	0.00
19/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3251	4	3	4	0.00
19/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3409	4	3	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
19/01/2011	R204 On 03-February-11			Bond Future	8.43	98.1957	98.6075	98.1957	1,926.00
19/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	821	1	1	1	0.00
19/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	664	0	1	0	0.00
19/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	997	1	1	1	0.00
19/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	347	1	0	1	0.00
19/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	569	1	1	1	0.00
19/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	448	1	0	1	0.00
19/01/2011	R204 On 05-May-11			Bond Future	8.55	99.6140	100.0348	99.6140	100.00
19/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1593	1	2	1	0.00
19/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1729	2	2	2	0.00
19/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1464	1	1	1	0.00
19/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2001	2	2	2	0.00
19/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1724	2	2	2	0.00
19/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1859	2	2	2	0.00
19/01/2011	R204 On 04-August-11			Bond Future	8.68	97.0304	97.4534	97.0304	0.00
19/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	912	1	1	1	0.00
19/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	838	1	1	1	0.00
19/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	990	1	1	1	0.00
19/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4340	5	4	5	0.00
19/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4737	5	5	5	0.00
19/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4536	5	5	5	0.00
19/01/2011	R206 On 03-February-11			Bond Future	7.12	101.2025	101.4932	101.2025	0.00
19/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2289	2	2	2	0.00
19/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2417	2	2	2	0.00
19/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2162	2	2	2	0.00
19/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R206 On 05-May-11			Bond Future	7.25	102.6661	102.9595	102.6661	0.00
19/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1011	1	1	1	0.00
19/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	935	1	1	1	0.00
19/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1090	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
19/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	378	0	0	0	0.00
19/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	462	1	0	1	0.00
19/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	418	1	0	1	0.00
19/01/2011	R206 On 04-August-11			Bond Future	7.42	100.3927	100.6922	100.3927	0.00
19/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	433	0	0	0	0.00
19/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	471	0	0	0	0.00
19/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	397	0	0	0	0.00
19/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1437	2	1	2	0.00
19/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1290	1	1	1	0.00
19/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1362	2	1	2	0.00
19/01/2011	R207 On 03-February-11			Bond Future	8.53	92.1960	92.5986	92.1960	800.00
19/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1500	1	2	1	0.00
19/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1281	1	1	1	0.00
19/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1732	1	2	1	0.00
19/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	152	0	0	0	0.00
19/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	276	0	0	0	0.00
19/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	207	0	0	0	0.00
19/01/2011	R207 On 05-May-11			Bond Future	8.64	93.5300	93.9391	93.5300	20.00
19/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1462	1	1	1	0.00
19/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1593	1	2	1	0.00
19/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1337	1	1	1	0.00
19/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2405	3	2	3	0.00
19/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2085	2	2	2	0.00
19/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2241	2	2	2	0.00
19/01/2011	R207 On 04-August-11			Bond Future	8.76	91.2465	91.6609	91.2465	0.00
19/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1273	1	1	1	0.00
19/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1178	1	1	1	0.00
19/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1371	1	1	1	0.00
19/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3937	4	4	4	0.00
19/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4320	5	4	5	0.00
19/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4126	4	4	4	0.00
19/01/2011	R208 On 03-February-11			Bond Future	8.55	89.9462	90.3638	89.9462	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
19/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1470	1	1	1	0.00
19/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1707	1	2	1	0.00
19/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1249	1	1	1	0.00
19/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	337	1	0	1	0.00
19/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	190	0	0	0	0.00
19/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	255	0	0	0	0.00
19/01/2011	R208 On 05-May-11			Bond Future	8.65	87.8460	88.2781	87.8460	100.00
19/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1492	1	1	1	0.00
19/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1363	1	1	1	0.00
19/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1629	1	2	1	0.00
19/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2222	2	2	2	0.00
19/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2566	3	3	3	0.00
19/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2389	3	2	3	0.00
19/01/2011	R208 On 04-August-11			Bond Future	8.75	89.1231	89.5567	89.1231	0.00
19/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1341	1	1	1	0.00
19/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1	1	0.00
19/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1240	1	1	1	0.00
19/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4571	5	5	5	0.00
19/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4162	4	4	4	0.00
19/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4364	5	4	5	0.00
19/01/2011	R209 On 03-February-11			Bond Future	8.60	77.7259	78.2418	77.7259	21,989.00
19/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3330	3	3	3	0.00
19/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2986	3	3	3	0.00
19/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3680	3	4	3	0.00
19/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	77	0	0	0	0.00
19/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	151	0	0	0	0.00
19/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	109	0	0	0	0.00
19/01/2011	R209 On 05-May-11			Bond Future	8.66	75.7067	76.2242	75.7067	200.00
19/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2032	2	2	2	0.00
19/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2215	2	2	2	0.00
19/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1857	2	2	2	0.00
19/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3588	4	4	4	0.00
19/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3110	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
19/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3343	4	3	4	0.00
19/01/2011	R209 On 04-August-11			Bond Future	8.73	76.8062	77.3330	76.8062	0.00
19/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2752	3	3	3	0.00
19/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2934	3	3	3	0.00
19/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2575	2	3	2	0.00
19/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10539	10	11	10	0.00
19/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	689	1	1	1	0.00
19/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4836	5	5	5	0.00
19/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4360	5	4	5	0.00
19/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4594	5	5	5	0.00
19/01/2011	R210 On 03-February-11			Bond Future	1.04	125.4390	125.4212	125.4390	2.00
19/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31097	31	31	31	0.00
19/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31729	32	32	32	0.00
19/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30460	30	30	30	0.00
19/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R211 On 03-February-11			Bond Future	1.78	104.3001	104.1093	104.3001	589.00
19/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054	4	4	4	0.00
19/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330	5	4	5	0.00
19/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778	4	4	4	0.00
19/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1770	102.1673	102.1770	2,518.00
19/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4431	4	4	4	0.00
19/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4888	5	5	5	0.00
19/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3971	4	4	4	0.00
19/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	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
19/01/2011	R213 On 03-February-11			Bond Future	8.70	86.5733	87.0907	86.5733	0.00
19/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6568	7	7	7	0.00
19/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5651	6	6	6	0.00
19/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6108	7	6	7	0.00
19/01/2011	R213 On 05-May-11			Bond Future	8.77	84.2863	84.8126	84.2863	0.00
19/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6210	7	6	7	0.00
19/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7123	8	7	8	0.00
19/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6665	7	7	7	0.00
19/01/2011	R213 On 04-August-11			Bond Future	8.85	85.5137	86.0402	85.5137	0.00
19/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7705	8	8	8	0.00
19/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6796	7	7	7	0.00
19/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7249	8	7	8	0.00
19/01/2011	TRT1 On 03-February-11			Index Future	335.64	334.3060	335.6360	334.3060	100.00
19/01/2011	TRT1 On 05-May-11			Index Future	340.23	338.8780	340.2280	338.8780	0.00