



Derivatives Weekly Statistics Report

From: 21/02/2011 To: 21/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	AL7T On 05-May-11			Index Future	374.59	374.9790	374.5900	374.9790	30.00
21/02/2011	AL7T On 04-August-11			Index Future	379.89	380.2780	379.8910	380.2780	0.00
21/02/2011	ALBI On 05-May-11			Index Future	345.00	345.1470	344.9990	345.1470	1,064.00
21/02/2011	ALBI On 04-August-11			Index Future	349.88	350.0240	349.8810	350.0240	0.00
21/02/2011	CAAA On 28-February-11			Can-Do Future	7.16	7.1500	7.1568	7.1500	0.00
21/02/2011	CAAA On 28-February-11	7.15	Call	Can-Do Future	54	0	0	0	20,000.00
21/02/2011	CAAA On 28-February-11	7.20	Call	Can-Do Future	34	0	0	0	0.00
21/02/2011	CAAA On 28-February-11	7.10	Call	Can-Do Future	84	0	0	0	0.00
21/02/2011	CAAA On 28-February-11	7.10	Put	Can-Do Future	27	0	0	0	0.00
21/02/2011	CAAA On 28-February-11	7.20	Put	Can-Do Future	77	0	0	0	0.00
21/02/2011	CAAA On 28-February-11	7.15	Put	Can-Do Future	47	0	0	0	0.00
21/02/2011	CRD1 On 05-May-11			Index Future	155.14	155.0600	155.1350	155.0600	2.00
21/02/2011	CRD1 On 04-August-11			Index Future	157.26	157.1850	157.2610	157.1850	0.00
21/02/2011	GOVI On 05-May-11			GOVI	345.93	346.0450	345.9320	346.0450	208.00
21/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
21/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
21/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
21/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	30780	3	3	3	0.00
21/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	30580	3	3	3	0.00
21/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	30680	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
21/02/2011	GOVI On 04-August-11			GOVI	350.83	350.9350	350.8280	350.9350	0.00
21/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	28280	3	3	3	0.00
21/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	28180	3	3	3	0.00
21/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	28380	3	3	3	0.00
21/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
21/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
21/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
21/02/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2011	IGOV On 05-May-11			Index Future	149.14	149.0050	149.1400	149.0050	58.00
21/02/2011	IGOV On 04-August-11			Index Future	151.25	151.1100	151.2500	151.1100	0.00
21/02/2011	ILBI On 05-May-11			Index Future	403.32	403.0460	403.3150	403.0460	336.00
21/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.3700	94.4100	94.3700	6,040.00
21/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	2,000.00
21/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	3,001.00
21/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2800	94.3000	94.2800	3,890.00
21/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2400	94.2700	94.2400	2,000.00
21/02/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.1500	94.1900	94.1500	0.00
21/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.92	94.0600	94.0800	94.0600	15,390.00
21/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.6100	93.6400	93.6100	5,390.00
21/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.75	93.2100	93.2500	93.2100	1,090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.18	92.7700	92.8200	92.7700	2,890.00
21/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.60	92.3400	92.4000	92.3400	44,510.00
21/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.97	91.9800	92.0300	91.9800	490.00
21/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
21/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
21/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
21/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
21/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
21/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/02/2011	OTH1 On 05-May-11			Index Future	339.60	339.9420	339.6040	339.9420	3.00
21/02/2011	OTH1 On 04-August-11			Index Future	344.41	344.7450	344.4100	344.7450	0.00
21/02/2011	R157 On 05-May-11			Bond Future	7.78	122.7777	122.8063	122.7777	2,605.00
21/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	976	1	1	1	0.00
21/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	1080	1	1	1	0.00
21/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	878	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
21/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	787	1	1	1	0.00
21/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1304	1	1	1	0.00
21/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1190	1	1	1	0.00
21/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	982	1	1	1	0.00
21/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1083	1	1	1	0.00
21/02/2011	R157 On 04-August-11			Bond Future	7.93	124.5303	124.5649	124.5303	0.00
21/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	827	1	1	1	0.00
21/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	761	1	1	1	0.00
21/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	897	1	1	1	0.00
21/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2382	2	2	2	0.00
21/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	2638	3	3	3	0.00
21/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2508	3	3	3	0.00
21/02/2011	R157 On 03-November-11			Bond Future	8.11	119.4903	119.5192	119.4903	3,694.00
21/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	2159	2	2	2	0.00
21/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2263	2	2	2	0.00
21/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	2058	2	2	2	0.00
21/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	1720	2	2	2	0.00
21/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1566	2	2	2	0.00
21/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1641	2	2	2	0.00
21/02/2011	R157 On 02-February-12			Bond Future	8.29	121.2492	121.2828	121.2492	0.00
21/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	690	1	1	1	0.00
21/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	857	1	1	1	0.00
21/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	523	0	1	0	0.00
21/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R186 On 05-May-11			Bond Future	8.71	119.3480	119.1133	119.3480	18,980.00
21/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2829	3	3	3	0.00
21/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3078	3	3	3	0.00
21/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2591	3	3	3	0.00
21/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	501	1	1	1	5,500.00
21/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2713	3	3	3	0.00
21/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7477	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2267	2	2	2	0.00
21/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2483	2	2	2	0.00
21/02/2011	R186 On 04-August-11			Bond Future	8.81	115.7604	115.5304	115.7604	0.00
21/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1799	2	2	2	0.00
21/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1948	2	2	2	0.00
21/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1657	2	2	2	0.00
21/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7429	7	7	7	0.00
21/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6738	7	7	7	0.00
21/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7079	7	7	7	0.00
21/02/2011	R186 On 03-November-11			Bond Future	8.90	117.3970	117.1625	117.3970	12,965.00
21/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5328	5	5	5	0.00
21/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5091	5	5	5	0.00
21/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5571	6	6	6	0.00
21/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4223	4	4	4	0.00
21/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4633	5	5	5	0.00
21/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4424	4	4	4	0.00
21/02/2011	R186 On 02-February-12			Bond Future	8.99	113.8381	113.5992	113.8381	0.00
21/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	79	0	0	0	0.00
21/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	519	1	1	1	0.00
21/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	363	0	0	0	0.00
21/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R201 On 05-May-11			Bond Future	7.53	106.9467	107.1377	106.9467	484.00
21/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	1198	1	1	1	0.00
21/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	1097	1	1	1	0.00
21/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	1302	1	1	1	0.00
21/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	458	1	0	1	0.00
21/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	569	1	1	1	0.00
21/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	512	1	1	1	0.00
21/02/2011	R201 On 04-August-11			Bond Future	7.69	104.0639	104.2598	104.0639	0.00
21/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	581	1	1	1	0.00
21/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	532	0	1	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
21/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	636	1	1	1	0.00
21/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	1812	2	2	2	0.00
21/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2010	2	2	2	0.00
21/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	1908	2	2	2	0.00
21/02/2011	R201 On 03-November-11			Bond Future	7.87	105.5386	105.7371	105.5386	0.00
21/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1579	1	2	1	0.00
21/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1658	2	2	2	0.00
21/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1502	1	2	1	0.00
21/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1268	1	1	1	0.00
21/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1149	1	1	1	0.00
21/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1207	1	1	1	0.00
21/02/2011	R201 On 02-February-12			Bond Future	8.05	102.6842	102.8876	102.6842	0.00
21/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	503	0	1	0	0.00
21/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	629	0	1	0	0.00
21/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	376	0	0	0	0.00
21/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R202 On 05-May-11			Bond Future	0.41	166.3991	166.9194	166.3991	10,089.00
21/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40260	40	40	40	0.00
21/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41288	41	41	41	0.00
21/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39222	39	39	39	0.00
21/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R203 On 05-May-11			Bond Future	8.28	101.1308	101.1114	101.1308	516.00
21/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1229	1	1	1	0.00
21/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1352	1	1	1	0.00
21/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	1113	1	1	1	0.00
21/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1483	1	1	1	0.00
21/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1235	1	1	1	0.00
21/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1355	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
21/02/2011	R203 On 04-August-11			Bond Future	8.41	102.5766	102.5579	102.5766	0.00
21/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	1103	1	1	1	0.00
21/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1190	1	1	1	0.00
21/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	1019	1	1	1	0.00
21/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3194	3	3	3	0.00
21/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	2886	3	3	3	0.00
21/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3038	3	3	3	0.00
21/02/2011	R203 On 03-November-11			Bond Future	8.55	99.8694	99.8514	99.8694	1,408.00
21/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2268	2	2	2	0.00
21/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	2155	2	2	2	0.00
21/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2384	2	2	2	0.00
21/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2380	2	2	2	0.00
21/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2601	3	3	3	0.00
21/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2489	2	2	2	0.00
21/02/2011	R203 On 02-February-12			Bond Future	8.70	101.3400	101.3227	101.3400	0.00
21/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	228	0	0	0	0.00
21/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	13	0	0	0	0.00
21/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	443	0	0	0	0.00
21/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R204 On 05-May-11			Bond Future	8.43	100.8014	100.6976	100.8014	100.00
21/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1731	2	2	2	0.00
21/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1586	2	2	2	0.00
21/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1883	2	2	2	0.00
21/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1215	1	1	1	0.00
21/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1461	1	1	1	0.00
21/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1334	1	1	1	0.00
21/02/2011	R204 On 04-August-11			Bond Future	8.55	98.2114	98.1057	98.2114	0.00
21/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	997	1	1	1	0.00
21/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	916	1	1	1	0.00
21/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	1082	1	1	1	0.00
21/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	3780	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
21/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4162	4	4	4	0.00
21/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	3969	4	4	4	0.00
21/02/2011	R204 On 03-November-11			Bond Future	8.68	99.6022	99.4948	99.6022	1,871.00
21/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2916	3	3	3	0.00
21/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	3056	3	3	3	0.00
21/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2772	3	3	3	0.00
21/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	2665	3	3	3	0.00
21/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2440	2	2	2	0.00
21/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2554	3	3	3	0.00
21/02/2011	R204 On 02-February-12			Bond Future	8.81	97.0376	96.9288	97.0376	0.00
21/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	938	1	1	1	0.00
21/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	1182	1	1	1	0.00
21/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	694	1	1	1	0.00
21/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R206 On 05-May-11			Bond Future	7.11	103.1742	103.2951	103.1742	0.00
21/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	1172	1	1	1	0.00
21/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	1262	1	1	1	0.00
21/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	1085	1	1	1	0.00
21/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	276	0	0	0	0.00
21/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	214	0	0	0	0.00
21/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	243	0	0	0	0.00
21/02/2011	R206 On 04-August-11			Bond Future	7.28	100.8829	101.0081	100.8829	0.00
21/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	566	1	1	1	0.00
21/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	613	1	1	1	0.00
21/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	523	0	1	0	0.00
21/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1247	1	1	1	0.00
21/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1116	1	1	1	0.00
21/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1179	1	1	1	0.00
21/02/2011	R206 On 03-November-11			Bond Future	7.46	102.3123	102.4373	102.3123	0.00
21/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	1323	1	1	1	0.00
21/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	1263	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
21/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	1385	1	1	1	0.00
21/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	703	1	1	1	0.00
21/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	778	1	1	1	0.00
21/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	739	1	1	1	0.00
21/02/2011	R206 On 02-February-12			Bond Future	7.66	100.0561	100.1849	100.0561	0.00
21/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	600	0	1	0	0.00
21/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	512	0	1	0	0.00
21/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	688	1	1	1	0.00
21/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R207 On 05-May-11			Bond Future	8.51	94.8163	94.6492	94.8163	1,020.00
21/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1554	2	2	2	0.00
21/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1415	2	1	2	0.00
21/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1701	2	2	2	0.00
21/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1483	1	1	1	0.00
21/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	1773	2	2	2	0.00
21/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1623	2	2	2	0.00
21/02/2011	R207 On 04-August-11			Bond Future	8.63	92.5360	92.3624	92.5360	0.00
21/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1456	2	1	2	0.00
21/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1353	1	1	1	0.00
21/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1563	2	2	2	0.00
21/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3427	3	3	3	0.00
21/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	3793	4	4	4	0.00
21/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3608	4	4	4	0.00
21/02/2011	R207 On 03-November-11			Bond Future	8.74	93.8472	93.6673	93.8472	600.00
21/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2947	3	3	3	0.00
21/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3089	3	3	3	0.00
21/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2809	3	3	3	0.00
21/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3043	3	3	3	0.00
21/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	2779	3	3	3	0.00
21/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	2909	3	3	3	0.00
21/02/2011	R207 On 02-February-12			Bond Future	8.86	91.5900	91.4099	91.5900	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
21/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	737	1	1	1	0.00
21/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	998	1	1	1	0.00
21/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	474	1	0	1	0.00
21/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R208 On 05-May-11			Bond Future	8.55	89.0288	88.8768	89.0288	190.00
21/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1546	2	2	2	0.00
21/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1694	2	2	2	0.00
21/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1405	2	1	2	0.00
21/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2009	2	2	2	0.00
21/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1688	2	2	2	0.00
21/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	1844	2	2	2	0.00
21/02/2011	R208 On 04-August-11			Bond Future	8.65	90.3016	90.1472	90.3016	0.00
21/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1475	2	1	2	0.00
21/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1587	2	2	2	0.00
21/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1369	1	1	1	0.00
21/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4109	4	4	4	0.00
21/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	3713	4	4	4	0.00
21/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	3907	4	4	4	0.00
21/02/2011	R208 On 03-November-11			Bond Future	8.76	88.1850	88.0284	88.1850	5,591.00
21/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	3087	3	3	3	0.00
21/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2940	3	3	3	0.00
21/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3237	3	3	3	0.00
21/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	2994	3	3	3	0.00
21/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3277	3	3	3	0.00
21/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3133	3	3	3	0.00
21/02/2011	R208 On 02-February-12			Bond Future	8.86	89.4814	89.3287	89.4814	0.00
21/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	770	1	1	1	0.00
21/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	490	1	0	1	0.00
21/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	1049	1	1	1	0.00
21/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R208 On 02-February-12	8.95	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
21/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R209 On 05-May-11			Bond Future	8.67	76.3382	76.1754	76.3382	21,100.00
21/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1658	2	2	2	0.00
21/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1495	2	1	2	0.00
21/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1831	2	2	2	0.00
21/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2774	3	3	3	0.00
21/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3274	3	3	3	0.00
21/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3018	3	3	3	0.00
21/02/2011	R209 On 04-August-11			Bond Future	8.73	77.4294	77.2688	77.4294	0.00
21/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2541	3	3	3	0.00
21/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2715	3	3	3	0.00
21/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10318	10	10	10	0.00
21/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2374	2	2	2	0.00
21/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4699	5	5	5	0.00
21/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	532	1	1	1	0.00
21/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4205	4	4	4	0.00
21/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4447	4	4	4	0.00
21/02/2011	R209 On 03-November-11			Bond Future	8.80	75.3818	75.2154	75.3818	1,029.00
21/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4009	4	4	4	0.00
21/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4205	4	4	4	0.00
21/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3819	4	4	4	0.00
21/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4625	5	5	5	0.00
21/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4213	4	4	4	0.00
21/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4414	4	4	4	0.00
21/02/2011	R209 On 02-February-12			Bond Future	8.87	76.4893	76.3250	76.4893	0.00
21/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1027	1	1	1	0.00
21/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1408	2	1	2	0.00
21/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	644	1	1	1	0.00
21/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R211 On 05-May-11			Bond Future	1.63	105.3536	105.4039	105.3536	539.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2791	3	3	3	0.00
21/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3062	3	3	3	0.00
21/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2520	2	3	2	0.00
21/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R212 On 05-May-11			Bond Future	2.48	103.1178	103.3078	103.1178	2,518.00
21/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2672	3	3	3	0.00
21/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1698	2	2	2	0.00
21/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2184	2	2	2	0.00
21/02/2011	R213 On 05-May-11			Bond Future	8.75	85.2046	85.0001	85.2046	0.00
21/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6936	7	7	7	0.00
21/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6023	6	6	6	0.00
21/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6478	6	6	6	0.00
21/02/2011	R213 On 04-August-11			Bond Future	8.83	86.4183	86.2169	86.4183	0.00
21/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6620	6	7	6	0.00
21/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7528	7	8	7	0.00
21/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7072	7	7	7	0.00
21/02/2011	R213 On 03-November-11			Bond Future	8.91	84.1080	83.9016	84.1080	0.00
21/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1649	1	2	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
21/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	838	1	1	1	0.00
21/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1242	1	1	1	0.00
21/02/2011	R213 On 02-February-12			Bond Future	8.98	85.3506	85.1394	85.3506	0.00
21/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	125	0	0	0	0.00
21/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	513	1	1	1	0.00
21/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	266	0	0	0	0.00
21/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/02/2011	TRT1 On 05-May-11			Index Future	341.66	341.7350	341.6600	341.7350	100.00
21/02/2011	TRT1 On 04-August-11			Index Future	346.34	346.4190	346.3430	346.4190	0.00