



# Derivatives Weekly Statistics Report

From: 21/02/2011 To: 24/02/2011

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

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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

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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

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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
22/02/2011	AL7T On 05-May-11			Index Future	372.66	374.5900	372.6550	374.5900	30.00
22/02/2011	AL7T On 04-August-11			Index Future	377.93	379.8910	377.9310	379.8910	0.00
22/02/2011	ALBI On 05-May-11			Index Future	343.02	344.9990	343.0180	344.9990	1,064.00
22/02/2011	ALBI On 04-August-11			Index Future	347.87	349.8810	347.8740	349.8810	0.00
22/02/2011	CAAA On 28-February-11			Can-Do Future	7.14	7.1568	7.1444	7.1568	0.00
22/02/2011	CAAA On 28-February-11	7.15	Call	Can-Do Future	47	0	0	0	20,000.00
22/02/2011	CAAA On 28-February-11	7.20	Call	Can-Do Future	29	0	0	0	0.00
22/02/2011	CAAA On 28-February-11	7.10	Call	Can-Do Future	76	0	0	0	0.00
22/02/2011	CAAA On 28-February-11	7.10	Put	Can-Do Future	32	0	0	0	0.00
22/02/2011	CAAA On 28-February-11	7.20	Put	Can-Do Future	85	0	0	0	0.00
22/02/2011	CAAA On 28-February-11	7.15	Put	Can-Do Future	53	0	0	0	0.00
22/02/2011	CRD1 On 05-May-11			Index Future	154.56	155.1350	154.5630	155.1350	2.00
22/02/2011	CRD1 On 04-August-11			Index Future	156.68	157.2610	156.6830	157.2610	0.00
22/02/2011	GOVI On 05-May-11			GOVI	344.04	345.9320	344.0410	345.9320	208.00
22/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
22/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
22/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
22/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	49490	3	5	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	49690	3	5	3	0.00
22/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	49590	3	5	3	0.00
22/02/2011	GOVI On 04-August-11			GOVI	348.91	350.8280	348.9110	350.8280	0.00
22/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	9110	3	1	3	0.00
22/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	9010	3	1	3	0.00
22/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	9210	3	1	3	0.00
22/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
22/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
22/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
22/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2011	IGOV On 05-May-11			Index Future	149.21	149.1400	149.2060	149.1400	58.00
22/02/2011	IGOV On 04-August-11			Index Future	151.32	151.2500	151.3190	151.2500	0.00
22/02/2011	ILBI On 05-May-11			Index Future	403.50	403.3150	403.4980	403.3150	336.00
22/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.62	94.4100	94.3820	94.4100	6,040.00
22/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.66	94.3800	94.3370	94.3800	2,000.00
22/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.70	94.3500	94.2970	94.3500	3,001.00
22/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.74	94.3000	94.2580	94.3000	3,890.00
22/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.2700	94.1830	94.2700	2,000.00
22/02/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.88	94.1900	94.1200	94.1900	0.00
22/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.96	94.0800	94.0400	94.0800	14,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.6400	93.5830	93.6400	5,390.00
22/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.2500	93.1870	93.2500	1,090.00
22/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.25	92.8200	92.7540	92.8200	2,890.00
22/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.67	92.4000	92.3340	92.4000	44,510.00
22/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.07	92.0300	91.9330	92.0300	490.00
22/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
22/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
22/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
22/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
22/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
22/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/02/2011	OTH1 On 05-May-11			Index Future	337.14	339.6040	337.1360	339.6040	3.00
22/02/2011	OTH1 On 04-August-11			Index Future	341.91	344.4100	341.9090	344.4100	0.00
22/02/2011	R157 On 05-May-11			Bond Future	7.87	122.8063	122.4222	122.8063	2,605.00
22/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	793	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
22/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	885	1	1	1	0.00
22/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	628	1	1	1	0.00
22/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	707	1	1	1	0.00
22/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1403	1	1	1	0.00
22/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1529	1	2	1	0.00
22/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1171	1	1	1	0.00
22/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1284	1	1	1	0.00
22/02/2011	R157 On 04-August-11			Bond Future	8.04	124.5649	124.1733	124.5649	0.00
22/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	699	1	1	1	0.00
22/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	761	1	1	1	0.00
22/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	641	1	1	1	0.00
22/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	2910	3	3	3	0.00
22/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2638	2	3	2	0.00
22/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2772	3	3	3	0.00
22/02/2011	R157 On 03-November-11			Bond Future	8.22	119.5192	119.1233	119.5192	3,694.00
22/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1944	2	2	2	0.00
22/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1848	2	2	2	0.00
22/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2041	2	2	2	0.00
22/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1740	2	2	2	0.00
22/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	1905	2	2	2	0.00
22/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1822	2	2	2	0.00
22/02/2011	R157 On 02-February-12			Bond Future	8.41	121.2828	120.8802	121.2828	0.00
22/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	287	1	0	1	0.00
22/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	120	1	0	1	0.00
22/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	454	1	0	1	0.00
22/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R186 On 05-May-11			Bond Future	8.83	119.1133	118.0245	119.1133	18,980.00
22/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2267	3	2	3	0.00
22/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	2486	3	2	3	0.00
22/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	347	1	0	1	5,500.00
22/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2060	3	2	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3271	3	3	3	0.00
22/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	8412	7	8	7	0.00
22/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2764	2	3	2	0.00
22/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3010	2	3	2	0.00
22/02/2011	R186 On 04-August-11			Bond Future	8.93	115.5304	114.4176	115.5304	0.00
22/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1469	2	1	2	0.00
22/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1347	2	1	2	0.00
22/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1598	2	2	2	0.00
22/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7501	7	8	7	0.00
22/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8231	7	8	7	0.00
22/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7861	7	8	7	0.00
22/02/2011	R186 On 03-November-11			Bond Future	9.02	117.1625	116.0446	117.1625	12,965.00
22/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	4724	5	5	5	0.00
22/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	4950	6	5	6	0.00
22/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4503	5	5	5	0.00
22/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5163	5	5	5	0.00
22/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4720	4	5	4	0.00
22/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4937	4	5	4	0.00
22/02/2011	R186 On 02-February-12			Bond Future	9.12	113.5992	112.4595	113.5992	0.00
22/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
22/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	1503	0	2	0	0.00
22/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	620	0	1	0	0.00
22/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	1060	0	1	0	0.00
22/02/2011	R201 On 05-May-11			Bond Future	7.63	107.1377	106.8354	107.1377	484.00
22/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	1009	1	1	1	0.00
22/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	1104	1	1	1	0.00
22/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	917	1	1	1	0.00
22/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	692	1	1	1	0.00
22/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	563	0	1	0	0.00
22/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	625	1	1	1	0.00
22/02/2011	R201 On 04-August-11			Bond Future	7.80	104.2598	103.9572	104.2598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	486	1	0	1	0.00
22/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	535	1	1	1	0.00
22/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	1	0	1	0.00
22/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2224	2	2	2	0.00
22/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2014	2	2	2	0.00
22/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2116	2	2	2	0.00
22/02/2011	R201 On 03-November-11			Bond Future	7.98	105.7371	105.4285	105.7371	0.00
22/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1412	2	1	2	0.00
22/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1340	2	1	2	0.00
22/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1486	2	1	2	0.00
22/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1286	1	1	1	0.00
22/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1414	1	1	1	0.00
22/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1349	1	1	1	0.00
22/02/2011	R201 On 02-February-12			Bond Future	8.18	102.8876	102.5725	102.8876	0.00
22/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	187	1	0	1	0.00
22/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	61	0	0	0	0.00
22/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	314	1	0	1	0.00
22/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R202 On 05-May-11			Bond Future	0.41	166.9194	166.9194	166.9194	10,089.00
22/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40260	40	40	40	0.00
22/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41288	41	41	41	0.00
22/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39222	39	39	39	0.00
22/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R203 On 05-May-11			Bond Future	8.36	101.1114	100.6897	101.1114	516.00
22/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1024	1	1	1	0.00
22/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	921	1	1	1	0.00
22/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1135	1	1	1	0.00
22/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1440	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
22/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1713	1	2	1	0.00
22/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1572	1	2	1	0.00
22/02/2011	R203 On 04-August-11			Bond Future	8.50	102.5579	102.1290	102.5579	0.00
22/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	954	1	1	1	0.00
22/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	878	1	1	1	0.00
22/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1033	1	1	1	0.00
22/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3158	3	3	3	0.00
22/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3482	3	3	3	0.00
22/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3318	3	3	3	0.00
22/02/2011	R203 On 03-November-11			Bond Future	8.65	99.8514	99.4167	99.8514	1,408.00
22/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2053	2	2	2	0.00
22/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2163	2	2	2	0.00
22/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1947	2	2	2	0.00
22/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2828	3	3	3	0.00
22/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2593	2	3	2	0.00
22/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2708	2	3	2	0.00
22/02/2011	R203 On 02-February-12			Bond Future	8.80	101.3227	100.8800	101.3227	0.00
22/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	430	0	0	0	0.00
22/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	215	0	0	0	0.00
22/02/2011	R204 On 05-May-11			Bond Future	8.52	100.6976	100.1918	100.6976	100.00
22/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1456	2	1	2	0.00
22/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1594	2	2	2	0.00
22/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1326	2	1	2	0.00
22/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1706	1	2	1	0.00
22/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1432	1	1	1	0.00
22/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1564	1	2	1	0.00
22/02/2011	R204 On 04-August-11			Bond Future	8.65	98.1057	97.5950	98.1057	0.00
22/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	846	1	1	1	0.00
22/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	922	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
22/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	774	1	1	1	0.00
22/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4531	4	5	4	0.00
22/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4131	4	4	4	0.00
22/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4328	4	4	4	0.00
22/02/2011	R204 On 03-November-11			Bond Future	8.78	99.4948	98.9801	99.4948	1,871.00
22/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2644	3	3	3	0.00
22/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2507	3	3	3	0.00
22/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2775	3	3	3	0.00
22/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2674	2	3	2	0.00
22/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	2914	3	3	3	0.00
22/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2797	3	3	3	0.00
22/02/2011	R204 On 02-February-12			Bond Future	8.92	96.9288	96.4066	96.9288	0.00
22/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	416	1	0	1	0.00
22/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	172	1	0	1	0.00
22/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	660	1	1	1	0.00
22/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R206 On 05-May-11			Bond Future	7.22	103.2951	103.0366	103.2951	0.00
22/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	986	1	1	1	0.00
22/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	906	1	1	1	0.00
22/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	1069	1	1	1	0.00
22/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	279	0	0	0	0.00
22/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	356	0	0	0	0.00
22/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	316	0	0	0	0.00
22/02/2011	R206 On 04-August-11			Bond Future	7.40	101.0081	100.7447	101.0081	0.00
22/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	467	1	0	1	0.00
22/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	430	1	0	1	0.00
22/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	509	1	1	1	0.00
22/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1275	1	1	1	0.00
22/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1418	1	1	1	0.00
22/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1344	1	1	1	0.00
22/02/2011	R206 On 03-November-11			Bond Future	7.59	102.4373	102.1717	102.4373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	1168	1	1	1	0.00
22/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	1226	1	1	1	0.00
22/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	1112	1	1	1	0.00
22/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	893	1	1	1	0.00
22/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	810	1	1	1	0.00
22/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	850	1	1	1	0.00
22/02/2011	R206 On 02-February-12			Bond Future	7.81	100.1849	99.9151	100.1849	0.00
22/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	330	1	0	1	0.00
22/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	418	1	0	1	0.00
22/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	243	1	0	1	0.00
22/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R207 On 05-May-11			Bond Future	8.60	94.6492	94.1503	94.6492	1,020.00
22/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1306	2	1	2	0.00
22/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1438	2	1	2	0.00
22/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1181	1	1	1	0.00
22/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2038	2	2	2	0.00
22/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1719	1	2	1	0.00
22/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1874	2	2	2	0.00
22/02/2011	R207 On 04-August-11			Bond Future	8.72	92.3624	91.8550	92.3624	0.00
22/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1269	1	1	1	0.00
22/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1367	2	1	2	0.00
22/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1175	1	1	1	0.00
22/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4123	4	4	4	0.00
22/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3738	3	4	3	0.00
22/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3928	4	4	4	0.00
22/02/2011	R207 On 03-November-11			Bond Future	8.84	93.6673	93.1574	93.6673	600.00
22/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2685	3	3	3	0.00
22/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2554	3	3	3	0.00
22/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2819	3	3	3	0.00
22/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3019	3	3	3	0.00
22/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3298	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3157	3	3	3	0.00
22/02/2011	R207 On 02-February-12			Bond Future	8.96	91.4099	90.8934	91.4099	0.00
22/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	220	1	0	1	0.00
22/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	482	1	0	1	0.00
22/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	42	0	0	0	0.00
22/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R208 On 05-May-11			Bond Future	8.63	88.8768	88.3865	88.8768	190.00
22/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1310	2	1	2	0.00
22/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1183	1	1	1	0.00
22/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1444	2	1	2	0.00
22/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1928	2	2	2	0.00
22/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2277	2	2	2	0.00
22/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2099	2	2	2	0.00
22/02/2011	R208 On 04-August-11			Bond Future	8.74	90.1472	89.6509	90.1472	0.00
22/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1296	1	1	1	0.00
22/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1398	2	1	2	0.00
22/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1199	1	1	1	0.00
22/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4435	4	4	4	0.00
22/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4020	4	4	4	0.00
22/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4225	4	4	4	0.00
22/02/2011	R208 On 03-November-11			Bond Future	8.85	88.0284	87.5208	88.0284	5,591.00
22/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2826	3	3	3	0.00
22/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2968	3	3	3	0.00
22/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2687	3	3	3	0.00
22/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3531	3	4	3	0.00
22/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3233	3	3	3	0.00
22/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3380	3	3	3	0.00
22/02/2011	R208 On 02-February-12			Bond Future	8.95	89.3287	88.8164	89.3287	0.00
22/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	258	1	0	1	0.00
22/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	536	1	1	1	0.00
22/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	22	0	0	0	0.00
22/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R209 On 05-May-11			Bond Future	8.78	76.1754	75.2346	76.1754	21,100.00
22/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1279	2	1	2	0.00
22/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1425	2	1	2	0.00
22/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1143	1	1	1	0.00
22/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3863	3	4	3	0.00
22/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3309	3	3	3	0.00
22/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3579	3	4	3	0.00
22/02/2011	R209 On 04-August-11			Bond Future	8.85	77.2688	76.3088	77.2688	0.00
22/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2137	3	2	3	0.00
22/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2293	3	2	3	0.00
22/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	1988	2	2	2	0.00
22/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	9471	10	9	10	0.00
22/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	645	1	1	1	0.00
22/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5273	5	5	5	0.00
22/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4743	4	5	4	0.00
22/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	5003	4	5	4	0.00
22/02/2011	R209 On 03-November-11			Bond Future	8.92	75.2154	74.2524	75.2154	1,029.00
22/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	3525	4	4	4	0.00
22/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3350	4	3	4	0.00
22/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	3706	4	4	4	0.00
22/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4677	4	5	4	0.00
22/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	5119	5	5	5	0.00
22/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4893	4	5	4	0.00
22/02/2011	R209 On 02-February-12			Bond Future	8.99	76.3250	75.3434	76.3250	0.00
22/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	46	1	0	1	0.00
22/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	0	1	0	1	0.00
22/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	426	1	0	1	0.00
22/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	338	0	0	0	0.00
22/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	R211 On 05-May-11			Bond Future	1.62	105.4039	105.4878	105.4039	539.00
22/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2875	3	3	3	0.00
22/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2604	3	3	3	0.00
22/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3146	3	3	3	0.00
22/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
22/02/2011	R212 On 05-May-11			Bond Future	2.48	103.3078	103.3078	103.3078	2,518.00
22/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1698	2	2	2	0.00
22/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2672	3	3	3	0.00
22/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2184	2	2	2	0.00
22/02/2011	R213 On 05-May-11			Bond Future	8.87	85.0001	84.0531	85.0001	0.00
22/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6970	6	7	6	0.00
22/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7883	7	8	7	0.00
22/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	7425	6	7	6	0.00
22/02/2011	R213 On 04-August-11			Bond Future	8.95	86.2169	85.2602	86.2169	0.00
22/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	8485	8	8	8	0.00
22/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	7576	7	8	7	0.00
22/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	8029	7	8	7	0.00
22/02/2011	R213 On 03-November-11			Bond Future	9.03	83.9016	82.9278	83.9016	0.00
22/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	2622	2	3	2	0.00
22/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1812	1	2	1	0.00
22/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	2216	1	2	1	0.00
22/02/2011	R213 On 02-February-12			Bond Future	9.11	85.1394	84.1497	85.1394	0.00
22/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
22/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
22/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	1256	0	1	0	0.00
22/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	477	0	0	0	0.00
22/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	865	0	1	0	0.00
22/02/2011	TRT1 On 05-May-11			Index Future	339.75	341.6600	339.7530	341.6600	100.00
22/02/2011	TRT1 On 04-August-11			Index Future	344.41	346.3430	344.4110	346.3430	0.00
23/02/2011	AL7T On 05-May-11			Index Future	371.13	372.6550	371.1290	372.6550	30.00
23/02/2011	AL7T On 04-August-11			Index Future	376.39	377.9310	376.3860	377.9310	0.00
23/02/2011	ALBI On 05-May-11			Index Future	341.49	343.0180	341.4910	343.0180	1,064.00
23/02/2011	ALBI On 04-August-11			Index Future	346.33	347.8740	346.3280	347.8740	0.00
23/02/2011	CAAA On 28-February-11			Can-Do Future	7.10	7.1444	7.1026	7.1444	0.00
23/02/2011	CAAA On 28-February-11	7.15	Call	Can-Do Future	25	0	0	0	20,000.00
23/02/2011	CAAA On 28-February-11	7.10	Call	Can-Do Future	44	0	0	0	0.00
23/02/2011	CAAA On 28-February-11	7.20	Call	Can-Do Future	14	0	0	0	0.00
23/02/2011	CAAA On 28-February-11	7.20	Put	Can-Do Future	111	0	0	0	0.00
23/02/2011	CAAA On 28-February-11	7.10	Put	Can-Do Future	41	0	0	0	0.00
23/02/2011	CAAA On 28-February-11	7.15	Put	Can-Do Future	72	0	0	0	0.00
23/02/2011	CRD1 On 05-May-11			Index Future	154.24	154.5630	154.2390	154.5630	2.00
23/02/2011	CRD1 On 04-August-11			Index Future	156.35	156.6830	156.3540	156.6830	0.00
23/02/2011	GOVI On 05-May-11			GOVI	342.66	344.0410	342.6550	344.0410	208.00
23/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
23/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	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
23/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
23/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	63550	5	6	5	0.00
23/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	63350	5	6	5	0.00
23/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	63450	5	6	5	0.00
23/02/2011	GOVI On 04-August-11			GOVI	347.51	348.9110	347.5080	348.9110	0.00
23/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	1	0	1	0.00
23/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	1	0	1	0.00
23/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	1	0	1	0.00
23/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	4820	0	0	0	0.00
23/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	5020	0	1	0	0.00
23/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	4920	0	0	0	0.00
23/02/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2011	IGOV On 05-May-11			Index Future	149.18	149.2060	149.1820	149.2060	59.00
23/02/2011	IGOV On 04-August-11			Index Future	151.30	151.3190	151.2950	151.3190	0.00
23/02/2011	ILBI On 05-May-11			Index Future	403.55	403.4980	403.5500	403.4980	336.00
23/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.61	94.3820	94.3900	94.3820	6,040.00
23/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.67	94.3370	94.3300	94.3370	2,000.00
23/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.71	94.2970	94.2900	94.2970	3,001.00
23/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.76	94.2580	94.2400	94.2580	3,890.00
23/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.80	94.1830	94.2000	94.1830	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.88	94.1200	94.1200	94.1200	0.00
23/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.01	94.0400	93.9900	94.0400	14,390.00
23/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.44	93.5830	93.5600	93.5830	5,390.00
23/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.83	93.1870	93.1700	93.1870	1,090.00
23/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.24	92.7540	92.7600	92.7540	2,890.00
23/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.66	92.3340	92.3400	92.3340	44,510.00
23/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.04	91.9330	91.9600	91.9330	490.00
23/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
23/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
23/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/02/2011	OTH1 On 05-May-11			Index Future	334.85	337.1360	334.8500	337.1360	3.00
23/02/2011	OTH1 On 04-August-11			Index Future	339.59	341.9090	339.5930	341.9090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	R157 On 05-May-11			Bond Future	7.89	122.4222	122.3529	122.4222	2,605.00
23/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	757	1	1	1	0.00
23/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	846	1	1	1	0.00
23/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	673	1	1	1	0.00
23/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	597	1	1	1	0.00
23/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1568	2	2	2	0.00
23/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1438	1	1	1	0.00
23/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1201	1	1	1	0.00
23/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1317	1	1	1	0.00
23/02/2011	R157 On 04-August-11			Bond Future	8.05	124.1733	124.1043	124.1733	0.00
23/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	675	1	1	1	0.00
23/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	618	1	1	1	0.00
23/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	736	1	1	1	0.00
23/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2682	3	3	3	0.00
23/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	2955	3	3	3	0.00
23/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2816	3	3	3	0.00
23/02/2011	R157 On 03-November-11			Bond Future	8.24	119.1233	119.0551	119.1233	3,694.00
23/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1905	2	2	2	0.00
23/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2001	2	2	2	0.00
23/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1811	2	2	2	0.00
23/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	1937	2	2	2	0.00
23/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1768	2	2	2	0.00
23/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1851	2	2	2	0.00
23/02/2011	R157 On 02-February-12			Bond Future	8.44	120.8802	120.8099	120.8802	0.00
23/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	217	0	0	0	0.00
23/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	384	0	0	0	0.00
23/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	50	0	0	0	0.00
23/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R186 On 05-May-11			Bond Future	8.94	118.0245	117.0602	118.0245	18,980.00
23/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	1828	2	2	2	0.00
23/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	2020	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
23/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	1649	2	2	2	0.00
23/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	243	0	0	0	5,500.00
23/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3824	3	4	3	0.00
23/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	9272	8	9	8	0.00
23/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	3262	3	3	3	0.00
23/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3535	3	4	3	0.00
23/02/2011	R186 On 04-August-11			Bond Future	9.04	114.4176	113.4458	114.4176	0.00
23/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1217	1	1	1	0.00
23/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1329	2	1	2	0.00
23/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1111	1	1	1	0.00
23/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8967	8	9	8	0.00
23/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	8204	8	8	8	0.00
23/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	8581	8	9	8	0.00
23/02/2011	R186 On 03-November-11			Bond Future	9.14	116.0446	115.0480	116.0446	12,982.00
23/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	4219	5	4	5	0.00
23/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4013	5	4	5	0.00
23/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	4430	5	4	5	0.00
23/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	5196	5	5	5	0.00
23/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5669	5	6	5	0.00
23/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	5429	5	5	5	0.00
23/02/2011	R186 On 02-February-12			Bond Future	9.24	112.4595	111.4567	112.4595	0.00
23/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	1623	1	2	1	0.00
23/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	2506	2	3	2	0.00
23/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	2063	1	2	1	0.00
23/02/2011	R201 On 05-May-11			Bond Future	7.55	106.8354	107.0867	106.8354	484.00
23/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	1156	1	1	1	0.00
23/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	1056	1	1	1	0.00
23/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	1258	1	1	1	0.00
23/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	465	1	0	1	0.00
23/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	579	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	521	1	1	1	0.00
23/02/2011	R201 On 04-August-11			Bond Future	7.71	103.9572	104.2093	103.9572	0.00
23/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	559	0	1	0	0.00
23/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	511	0	1	0	0.00
23/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	613	1	1	1	0.00
23/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	1840	2	2	2	0.00
23/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2040	2	2	2	0.00
23/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	1937	2	2	2	0.00
23/02/2011	R201 On 03-November-11			Bond Future	7.88	105.4285	105.6846	105.4285	0.00
23/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1545	1	2	1	0.00
23/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1623	1	2	1	0.00
23/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1468	1	1	1	0.00
23/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1286	1	1	1	0.00
23/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1166	1	1	1	0.00
23/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1226	1	1	1	0.00
23/02/2011	R201 On 02-February-12			Bond Future	8.07	102.5725	102.8342	102.5725	0.00
23/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	449	0	0	0	0.00
23/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	576	0	1	0	0.00
23/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	323	0	0	0	0.00
23/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R202 On 05-May-11			Bond Future	0.41	166.9194	166.9194	166.9194	10,089.00
23/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40260	40	40	40	0.00
23/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41288	41	41	41	0.00
23/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39222	39	39	39	0.00
23/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R203 On 05-May-11			Bond Future	8.41	100.6897	100.4579	100.6897	516.00
23/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	918	1	1	1	0.00
23/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1021	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	821	1	1	1	0.00
23/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1845	2	2	2	0.00
23/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1558	1	2	1	0.00
23/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1698	2	2	2	0.00
23/02/2011	R203 On 04-August-11			Bond Future	8.55	102.1290	101.8968	102.1290	0.00
23/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	877	1	1	1	0.00
23/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	952	1	1	1	0.00
23/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	805	1	1	1	0.00
23/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3641	3	4	3	0.00
23/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3309	3	3	3	0.00
23/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3473	3	3	3	0.00
23/02/2011	R203 On 03-November-11			Bond Future	8.70	99.4167	99.1757	99.4167	1,416.00
23/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1938	2	2	2	0.00
23/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1835	2	2	2	0.00
23/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2044	2	2	2	0.00
23/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2715	3	3	3	0.00
23/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2957	3	3	3	0.00
23/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2834	3	3	3	0.00
23/02/2011	R203 On 02-February-12			Bond Future	8.86	100.8800	100.6404	100.8800	0.00
23/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	240	0	0	0	0.00
23/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	669	0	1	0	0.00
23/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	454	0	0	0	0.00
23/02/2011	R204 On 05-May-11			Bond Future	8.57	100.1918	99.9051	100.1918	100.00
23/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1308	1	1	1	0.00
23/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1186	1	1	1	0.00
23/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1437	2	1	2	0.00
23/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1561	1	2	1	0.00
23/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1853	2	2	2	0.00
23/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1703	2	2	2	0.00
23/02/2011	R204 On 04-August-11			Bond Future	8.71	97.5950	97.3017	97.5950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	765	1	1	1	0.00
23/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	698	1	1	1	0.00
23/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	835	1	1	1	0.00
23/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4337	4	4	4	0.00
23/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4748	5	5	5	0.00
23/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4541	4	5	4	0.00
23/02/2011	R204 On 03-November-11			Bond Future	8.84	98.9801	98.6811	98.9801	1,876.00
23/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2490	3	2	3	0.00
23/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2617	3	3	3	0.00
23/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2358	3	2	3	0.00
23/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3064	3	3	3	0.00
23/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2815	3	3	3	0.00
23/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2942	3	3	3	0.00
23/02/2011	R204 On 02-February-12			Bond Future	8.98	96.4066	96.1028	96.4066	0.00
23/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	112	0	0	0	0.00
23/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	356	1	0	1	0.00
23/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	132	0	0	0	0.00
23/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R206 On 05-May-11			Bond Future	7.22	103.0366	103.0318	103.0366	0.00
23/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	979	1	1	1	0.00
23/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	1062	1	1	1	0.00
23/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	899	1	1	1	0.00
23/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	353	0	0	0	0.00
23/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	277	0	0	0	0.00
23/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	314	0	0	0	0.00
23/02/2011	R206 On 04-August-11			Bond Future	7.40	100.7447	100.7425	100.7447	0.00
23/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	464	0	0	0	0.00
23/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	506	1	1	1	0.00
23/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	427	0	0	0	0.00
23/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1417	1	1	1	0.00
23/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1274	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1343	1	1	1	0.00
23/02/2011	R206 On 03-November-11			Bond Future	7.59	102.1717	102.1677	102.1717	0.00
23/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	1164	1	1	1	0.00
23/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	1108	1	1	1	0.00
23/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	1222	1	1	1	0.00
23/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	810	1	1	1	0.00
23/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	893	1	1	1	0.00
23/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	850	1	1	1	0.00
23/02/2011	R206 On 02-February-12			Bond Future	7.81	99.9151	99.9116	99.9151	0.00
23/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	327	0	0	0	0.00
23/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	239	0	0	0	0.00
23/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	414	0	0	0	0.00
23/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R207 On 05-May-11			Bond Future	8.64	94.1503	93.9049	94.1503	1,020.00
23/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1187	1	1	1	0.00
23/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1070	1	1	1	0.00
23/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1312	1	1	1	0.00
23/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1838	2	2	2	0.00
23/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2172	2	2	2	0.00
23/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2000	2	2	2	0.00
23/02/2011	R207 On 04-August-11			Bond Future	8.77	91.8550	91.6055	91.8550	0.00
23/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1180	1	1	1	0.00
23/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1091	1	1	1	0.00
23/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1274	1	1	1	0.00
23/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3895	4	4	4	0.00
23/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4288	4	4	4	0.00
23/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4089	4	4	4	0.00
23/02/2011	R207 On 03-November-11			Bond Future	8.88	93.1574	92.9039	93.1574	600.00
23/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2557	3	3	3	0.00
23/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2687	3	3	3	0.00
23/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2430	3	2	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
23/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3428	3	3	3	0.00
23/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3141	3	3	3	0.00
23/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3282	3	3	3	0.00
23/02/2011	R207 On 02-February-12			Bond Future	9.01	90.8934	90.6366	90.8934	0.00
23/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	225	0	0	0	0.00
23/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	299	0	0	0	0.00
23/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	37	0	0	0	0.00
23/02/2011	R208 On 05-May-11			Bond Future	8.72	88.3865	87.8759	88.3865	190.00
23/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1089	1	1	1	0.00
23/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1208	1	1	1	0.00
23/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	977	1	1	1	0.00
23/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2582	2	3	2	0.00
23/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2203	2	2	2	0.00
23/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2388	2	2	2	0.00
23/02/2011	R208 On 04-August-11			Bond Future	8.83	89.6509	89.1347	89.6509	0.00
23/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1126	1	1	1	0.00
23/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1219	1	1	1	0.00
23/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1038	1	1	1	0.00
23/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4791	4	5	4	0.00
23/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4357	4	4	4	0.00
23/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4571	4	5	4	0.00
23/02/2011	R208 On 03-November-11			Bond Future	8.94	87.5208	86.9998	87.5208	5,602.00
23/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2572	3	3	3	0.00
23/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2441	3	2	3	0.00
23/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2706	3	3	3	0.00
23/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3492	3	3	3	0.00
23/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3806	4	4	4	0.00
23/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3647	3	4	3	0.00
23/02/2011	R208 On 02-February-12			Bond Future	9.05	88.8164	88.2856	88.8164	0.00
23/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	6	1	0	1	0.00
23/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	553	0	1	0	0.00
23/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	273	0	0	0	0.00
23/02/2011	R209 On 05-May-11			Bond Future	8.90	75.2346	74.2891	75.2346	21,100.00
23/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	960	1	1	1	0.00
23/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	849	1	1	1	0.00
23/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1080	1	1	1	0.00
23/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3910	3	4	3	0.00
23/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	4515	4	5	4	0.00
23/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	4206	4	4	4	0.00
23/02/2011	R209 On 04-August-11			Bond Future	8.98	76.3088	75.3531	76.3088	0.00
23/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	1778	2	2	2	0.00
23/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	1915	2	2	2	0.00
23/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	8650	9	9	9	0.00
23/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	1646	2	2	2	0.00
23/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5886	5	6	5	0.00
23/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	780	1	1	1	0.00
23/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	5321	5	5	5	0.00
23/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	5599	5	6	5	0.00
23/02/2011	R209 On 03-November-11			Bond Future	9.05	74.2524	73.2713	74.2524	1,033.00
23/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	3069	4	3	4	0.00
23/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	3235	4	3	4	0.00
23/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	2909	3	3	3	0.00
23/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	5659	5	6	5	0.00
23/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	5187	5	5	5	0.00
23/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	5418	5	5	5	0.00
23/02/2011	R209 On 02-February-12			Bond Future	9.13	75.3434	74.3525	75.3434	0.00
23/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	1329	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
23/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	565	0	1	0	0.00
23/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	945	0	1	0	0.00
23/02/2011	R211 On 05-May-11			Bond Future	1.59	105.4878	105.6222	105.4878	539.00
23/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3010	3	3	3	0.00
23/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3280	3	3	3	0.00
23/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2738	3	3	3	0.00
23/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
23/02/2011	R212 On 05-May-11			Bond Future	2.46	103.3078	103.4886	103.3078	2,518.00
23/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2491	3	2	3	0.00
23/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1518	2	2	2	0.00
23/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2003	2	2	2	0.00
23/02/2011	R213 On 05-May-11			Bond Future	8.99	84.0531	83.0986	84.0531	0.00
23/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	8837	8	9	8	0.00
23/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	7924	7	8	7	0.00
23/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	8379	7	8	7	0.00
23/02/2011	R213 On 04-August-11			Bond Future	9.07	85.2602	84.2892	85.2602	0.00
23/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	8547	8	9	8	0.00
23/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	9456	8	9	8	0.00
23/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	9000	8	9	8	0.00
23/02/2011	R213 On 03-November-11			Bond Future	9.16	82.9278	81.9408	82.9278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	3609	3	4	3	0.00
23/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	2799	2	3	2	0.00
23/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	3203	2	3	2	0.00
23/02/2011	R213 On 02-February-12			Bond Future	9.24	84.1497	83.1553	84.1497	0.00
23/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	2250	1	2	1	0.00
23/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	1472	0	1	0	0.00
23/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	1859	1	2	1	0.00
23/02/2011	TRT1 On 05-May-11			Index Future	338.36	339.7530	338.3620	339.7530	100.00
23/02/2011	TRT1 On 04-August-11			Index Future	343.00	344.4110	343.0030	344.4110	0.00
24/02/2011	AL7T On 05-May-11			Index Future	368.94	371.1290	368.9430	371.1290	30.00
24/02/2011	AL7T On 04-August-11			Index Future	374.17	376.3860	374.1710	376.3860	0.00
24/02/2011	ALBI On 05-May-11			Index Future	340.09	341.4910	340.0910	341.4910	1,064.00
24/02/2011	ALBI On 04-August-11			Index Future	344.91	346.3280	344.9100	346.3280	0.00
24/02/2011	CAAA On 28-February-11			Can-Do Future	7.06	7.1026	7.0648	7.1026	0.00
24/02/2011	CAAA On 28-February-11	7.15	Call	Can-Do Future	12	0	0	0	20,000.00
24/02/2011	CAAA On 28-February-11	7.10	Call	Can-Do Future	24	0	0	0	0.00
24/02/2011	CAAA On 28-February-11	7.20	Call	Can-Do Future	6	0	0	0	0.00
24/02/2011	CAAA On 28-February-11	7.20	Put	Can-Do Future	141	0	0	0	0.00
24/02/2011	CAAA On 28-February-11	7.10	Put	Can-Do Future	59	0	0	0	0.00
24/02/2011	CAAA On 28-February-11	7.15	Put	Can-Do Future	97	0	0	0	0.00
24/02/2011	CRD1 On 05-May-11			Index Future	154.07	154.2390	154.0710	154.2390	2.00
24/02/2011	CRD1 On 04-August-11			Index Future	156.19	156.3540	156.1850	156.3540	0.00
24/02/2011	GOVI On 05-May-11			GOVI	341.37	342.6550	341.3740	342.6550	208.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
24/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
24/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
24/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	76360	6	8	6	0.00
24/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	76160	6	8	6	0.00
24/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	76260	6	8	6	0.00
24/02/2011	GOVI On 04-August-11			GOVI	346.21	347.5080	346.2110	347.5080	0.00
24/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
24/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
24/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
24/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	17790	0	2	0	0.00
24/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	17990	1	2	1	0.00
24/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	17890	0	2	0	0.00
24/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2011	IGOV On 05-May-11			Index Future	149.14	149.1820	149.1410	149.1820	59.00
24/02/2011	IGOV On 04-August-11			Index Future	151.25	151.2950	151.2540	151.2950	0.00
24/02/2011	ILBI On 05-May-11			Index Future	403.44	403.5500	403.4380	403.5500	336.00
24/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	6,040.00
24/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	2,000.00
24/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.73	94.2900	94.2700	94.2900	3,001.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.77	94.2400	94.2300	94.2400	3,890.00
24/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.84	94.2000	94.1600	94.2000	2,000.00
24/02/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.92	94.1200	94.0800	94.1200	0.00
24/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.05	93.9900	93.9500	93.9900	14,390.00
24/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.49	93.5600	93.5100	93.5600	5,390.00
24/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.90	93.1700	93.1000	93.1700	1,290.00
24/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34	92.7600	92.6600	92.7600	2,890.00
24/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.76	92.3400	92.2400	92.3400	44,510.00
24/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.15	91.9600	91.8500	91.9600	490.00
24/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
24/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
24/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
24/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
24/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
24/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	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
24/02/2011	OTH1 On 05-May-11			Index Future	332.80	334.8500	332.7990	334.8500	3.00
24/02/2011	OTH1 On 04-August-11			Index Future	337.51	339.5930	337.5140	339.5930	0.00
24/02/2011	R157 On 05-May-11			Bond Future	7.89	122.3529	122.3407	122.3529	2,605.00
24/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	744	1	1	1	0.00
24/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	833	1	1	1	0.00
24/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	662	1	1	1	0.00
24/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	586	1	1	1	0.00
24/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1569	2	2	2	0.00
24/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1439	1	1	1	0.00
24/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1200	1	1	1	0.00
24/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1316	1	1	1	0.00
24/02/2011	R157 On 04-August-11			Bond Future	8.06	124.1043	124.0929	124.1043	0.00
24/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	668	1	1	1	0.00
24/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	611	1	1	1	0.00
24/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	728	1	1	1	0.00
24/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2685	3	3	3	0.00
24/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	2960	3	3	3	0.00
24/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2821	3	3	3	0.00
24/02/2011	R157 On 03-November-11			Bond Future	8.24	119.0551	119.0407	119.0551	3,694.00
24/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1894	2	2	2	0.00
24/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1990	2	2	2	0.00
24/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1800	2	2	2	0.00
24/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	1940	2	2	2	0.00
24/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1771	2	2	2	0.00
24/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1855	2	2	2	0.00
24/02/2011	R157 On 02-February-12			Bond Future	8.44	120.8099	120.7965	120.8099	0.00
24/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	204	0	0	0	0.00
24/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	370	0	0	0	0.00
24/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	37	0	0	0	0.00
24/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R157 On 02-February-12	8.50	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
24/02/2011	R186 On 05-May-11			Bond Future	9.01	117.0602	116.3696	117.0602	18,980.00
24/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	1544	2	2	2	0.00
24/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	1716	2	2	2	0.00
24/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	1384	2	1	2	0.00
24/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	183	0	0	0	5,500.00
24/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	4250	4	4	4	0.00
24/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	9903	9	10	9	0.00
24/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	3649	3	4	3	0.00
24/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3942	4	4	4	0.00
24/02/2011	R186 On 04-August-11			Bond Future	9.12	113.4458	112.7426	113.4458	0.00
24/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1052	1	1	1	0.00
24/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1154	1	1	1	0.00
24/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	957	1	1	1	0.00
24/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	9516	9	10	9	0.00
24/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	8732	8	9	8	0.00
24/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	9119	9	9	9	0.00
24/02/2011	R186 On 03-November-11			Bond Future	9.22	115.0480	114.3415	115.0480	12,982.00
24/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	3878	4	4	4	0.00
24/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	3683	4	4	4	0.00
24/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	4079	4	4	4	0.00
24/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	5552	5	6	5	0.00
24/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	6046	6	6	6	0.00
24/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	5794	5	6	5	0.00
24/02/2011	R186 On 02-February-12			Bond Future	9.32	111.4567	110.7303	111.4567	0.00
24/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	2350	2	2	2	0.00
24/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	3232	3	3	3	0.00
24/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	2789	2	3	2	0.00
24/02/2011	R201 On 05-May-11			Bond Future	7.45	107.0867	107.4124	107.0867	484.00
24/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	1365	1	1	1	0.00
24/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	1255	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	1477	1	1	1	0.00
24/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	359	0	0	0	0.00
24/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	453	1	0	1	0.00
24/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	405	1	0	1	0.00
24/02/2011	R201 On 04-August-11			Bond Future	7.60	104.2093	104.5426	104.2093	0.00
24/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	668	1	1	1	0.00
24/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	614	1	1	1	0.00
24/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	729	1	1	1	0.00
24/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	1622	2	2	2	0.00
24/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	1809	2	2	2	0.00
24/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	1712	2	2	2	0.00
24/02/2011	R201 On 03-November-11			Bond Future	7.76	105.6846	106.0219	105.6846	0.00
24/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1732	2	2	2	0.00
24/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1815	2	2	2	0.00
24/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1650	1	2	1	0.00
24/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1131	1	1	1	0.00
24/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1021	1	1	1	0.00
24/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1075	1	1	1	0.00
24/02/2011	R201 On 02-February-12			Bond Future	7.94	102.8342	103.1759	102.8342	0.00
24/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	791	0	1	0	0.00
24/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	917	1	1	1	0.00
24/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	664	0	1	0	0.00
24/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R202 On 05-May-11			Bond Future	0.43	166.9194	166.5145	166.9194	10,089.00
24/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39855	40	40	40	0.00
24/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40883	41	41	41	0.00
24/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38817	39	39	39	0.00
24/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R202 On 05-May-11	2.05	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
24/02/2011	R203 On 05-May-11			Bond Future	8.46	100.4579	100.2365	100.4579	516.00
24/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	821	1	1	1	0.00
24/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	918	1	1	1	0.00
24/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	732	1	1	1	0.00
24/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1977	2	2	2	0.00
24/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1676	2	2	2	0.00
24/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1822	2	2	2	0.00
24/02/2011	R203 On 04-August-11			Bond Future	8.60	101.8968	101.6745	101.8968	0.00
24/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	807	1	1	1	0.00
24/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	878	1	1	1	0.00
24/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	740	1	1	1	0.00
24/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3798	4	4	4	0.00
24/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3458	3	3	3	0.00
24/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3626	3	4	3	0.00
24/02/2011	R203 On 03-November-11			Bond Future	8.75	99.1757	98.9532	99.1757	1,416.00
24/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1834	2	2	2	0.00
24/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1735	2	2	2	0.00
24/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1937	2	2	2	0.00
24/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2831	3	3	3	0.00
24/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3079	3	3	3	0.00
24/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2953	3	3	3	0.00
24/02/2011	R203 On 02-February-12			Bond Future	8.91	100.6404	100.4143	100.6404	0.00
24/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	466	0	0	0	0.00
24/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	896	1	1	1	0.00
24/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	680	0	1	0	0.00
24/02/2011	R204 On 05-May-11			Bond Future	8.64	99.9051	99.5226	99.9051	100.00
24/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1127	1	1	1	0.00
24/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1016	1	1	1	0.00
24/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1246	1	1	1	0.00
24/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1753	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
24/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2066	2	2	2	0.00
24/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1905	2	2	2	0.00
24/02/2011	R204 On 04-August-11			Bond Future	8.78	97.3017	96.9159	97.3017	0.00
24/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	668	1	1	1	0.00
24/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	608	1	1	1	0.00
24/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	732	1	1	1	0.00
24/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4620	4	5	4	0.00
24/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	5044	5	5	5	0.00
24/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4829	5	5	5	0.00
24/02/2011	R204 On 03-November-11			Bond Future	8.92	98.6811	98.2876	98.6811	1,876.00
24/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2297	2	2	2	0.00
24/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2419	3	2	3	0.00
24/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2172	2	2	2	0.00
24/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3272	3	3	3	0.00
24/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	3010	3	3	3	0.00
24/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3142	3	3	3	0.00
24/02/2011	R204 On 02-February-12			Bond Future	9.06	96.1028	95.7030	96.1028	0.00
24/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	532	0	1	0	0.00
24/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	44	0	0	0	0.00
24/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	288	0	0	0	0.00
24/02/2011	R206 On 05-May-11			Bond Future	7.17	103.0318	103.1670	103.0318	0.00
24/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	1069	1	1	1	0.00
24/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	1156	1	1	1	0.00
24/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	985	1	1	1	0.00
24/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	304	0	0	0	0.00
24/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	236	0	0	0	0.00
24/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	269	0	0	0	0.00
24/02/2011	R206 On 04-August-11			Bond Future	7.34	100.7425	100.8785	100.7425	0.00
24/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	510	0	1	0	0.00
24/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	555	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	470	0	0	0	0.00
24/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1324	1	1	1	0.00
24/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1187	1	1	1	0.00
24/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1253	1	1	1	0.00
24/02/2011	R206 On 03-November-11			Bond Future	7.52	102.1677	102.3064	102.1677	0.00
24/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	1241	1	1	1	0.00
24/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	1182	1	1	1	0.00
24/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	1301	1	1	1	0.00
24/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	750	1	1	1	0.00
24/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	828	1	1	1	0.00
24/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	788	1	1	1	0.00
24/02/2011	R206 On 02-February-12			Bond Future	7.74	99.9116	100.0508	99.9116	0.00
24/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	466	0	0	0	0.00
24/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	378	0	0	0	0.00
24/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	553	0	1	0	0.00
24/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R207 On 05-May-11			Bond Future	8.75	93.9049	93.2924	93.9049	1,020.00
24/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	935	1	1	1	0.00
24/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	836	1	1	1	0.00
24/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1042	1	1	1	0.00
24/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2180	2	2	2	0.00
24/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2550	2	3	2	0.00
24/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2361	2	2	2	0.00
24/02/2011	R207 On 04-August-11			Bond Future	8.88	91.6055	90.9936	91.6055	0.00
24/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	988	1	1	1	0.00
24/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	910	1	1	1	0.00
24/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1071	1	1	1	0.00
24/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4304	4	4	4	0.00
24/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4719	4	5	4	0.00
24/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4508	4	5	4	0.00
24/02/2011	R207 On 03-November-11			Bond Future	9.00	92.9039	92.2765	92.9039	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2263	3	2	3	0.00
24/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2384	3	2	3	0.00
24/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2146	2	2	2	0.00
24/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3771	3	4	3	0.00
24/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3465	3	3	3	0.00
24/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3616	3	4	3	0.00
24/02/2011	R207 On 02-February-12			Bond Future	9.13	90.6366	90.0010	90.6366	0.00
24/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	934	0	1	0	0.00
24/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	411	0	0	0	0.00
24/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	672	0	1	0	0.00
24/02/2011	R208 On 05-May-11			Bond Future	8.83	87.8759	87.2088	87.8759	190.00
24/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	841	1	1	1	0.00
24/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	942	1	1	1	0.00
24/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	748	1	1	1	0.00
24/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	3020	3	3	3	0.00
24/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2604	2	3	2	0.00
24/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2807	2	3	2	0.00
24/02/2011	R208 On 04-August-11			Bond Future	8.94	89.1347	88.4603	89.1347	0.00
24/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	930	1	1	1	0.00
24/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1011	1	1	1	0.00
24/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	853	1	1	1	0.00
24/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	5280	5	5	5	0.00
24/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4824	4	5	4	0.00
24/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	5049	5	5	5	0.00
24/02/2011	R208 On 03-November-11			Bond Future	9.06	86.9998	86.3133	86.9998	5,602.00
24/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2261	3	2	3	0.00
24/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2140	2	2	2	0.00
24/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2385	3	2	3	0.00
24/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3857	3	4	3	0.00
24/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	4192	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	4023	4	4	4	0.00
24/02/2011	R208 On 02-February-12			Bond Future	9.18	88.2856	87.5881	88.2856	0.00
24/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	692	0	1	0	0.00
24/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	1251	1	1	1	0.00
24/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	971	0	1	0	0.00
24/02/2011	R209 On 05-May-11			Bond Future	9.02	74.2891	73.3476	74.2891	21,100.00
24/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	700	1	1	1	0.00
24/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	613	1	1	1	0.00
24/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	796	1	1	1	0.00
24/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	4567	4	5	4	0.00
24/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	5220	5	5	5	0.00
24/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	4887	4	5	4	0.00
24/02/2011	R209 On 04-August-11			Bond Future	9.10	75.3531	74.3946	75.3531	0.00
24/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	1459	2	1	2	0.00
24/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	1579	2	2	2	0.00
24/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	7849	9	8	9	0.00
24/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	1345	2	1	2	0.00
24/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	6544	6	7	6	0.00
24/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	938	1	1	1	0.00
24/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	5944	5	6	5	0.00
24/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	6239	6	6	6	0.00
24/02/2011	R209 On 03-November-11			Bond Future	9.18	73.2713	72.3037	73.2713	1,033.00
24/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	2656	3	3	3	0.00
24/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	2807	3	3	3	0.00
24/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	2510	3	3	3	0.00
24/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	6228	6	6	6	0.00
24/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	5727	5	6	5	0.00
24/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	5973	5	6	5	0.00
24/02/2011	R209 On 02-February-12			Bond Future	9.26	74.3525	73.3685	74.3525	0.00
24/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	2313	1	2	1	0.00
24/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	1549	1	2	1	0.00
24/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	1929	1	2	1	0.00
24/02/2011	R211 On 05-May-11			Bond Future	1.60	105.6222	105.6166	105.6222	539.00
24/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3004	3	3	3	0.00
24/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3275	3	3	3	0.00
24/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2732	3	3	3	0.00
24/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
24/02/2011	R212 On 05-May-11			Bond Future	2.46	103.4886	103.4886	103.4886	2,518.00
24/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2491	2	2	2	0.00
24/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1518	2	2	2	0.00
24/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2003	2	2	2	0.00
24/02/2011	R213 On 05-May-11			Bond Future	9.08	83.0986	82.3470	83.0986	0.00
24/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	9589	9	10	9	0.00
24/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	8676	8	9	8	0.00
24/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	9131	8	9	8	0.00
24/02/2011	R213 On 04-August-11			Bond Future	9.17	84.2892	83.5264	84.2892	0.00
24/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	9310	9	9	9	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	10219	9	10	9	0.00
24/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	9763	9	10	9	0.00
24/02/2011	R213 On 03-November-11			Bond Future	9.26	81.9408	81.1672	81.9408	0.00
24/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	4383	4	4	4	0.00
24/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	3573	3	4	3	0.00
24/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	3976	3	4	3	0.00
24/02/2011	R213 On 02-February-12			Bond Future	9.35	83.1553	82.3641	83.1553	0.00
24/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	3041	2	3	2	0.00
24/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	2263	1	2	1	0.00
24/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	2651	2	3	2	0.00
24/02/2011	TRT1 On 05-May-11			Index Future	337.11	338.3620	337.1130	338.3620	100.00
24/02/2011	TRT1 On 04-August-11			Index Future	341.74	343.0030	341.7370	343.0030	0.00