



Derivatives Weekly Statistics Report

From: 14/02/2011 To: 14/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	AL7T On 05-May-11			Index Future	373.14	372.6380	373.1360	372.6380	30.00
14/02/2011	AL7T On 04-August-11			Index Future	378.40	377.8870	378.3990	377.8870	0.00
14/02/2011	ALBI On 05-May-11			Index Future	343.66	343.1070	343.6640	343.1070	1,064.00
14/02/2011	ALBI On 04-August-11			Index Future	348.51	347.9390	348.5110	347.9390	0.00
14/02/2011	CRD1 On 05-May-11			Index Future	154.46	154.2640	154.4570	154.2640	2.00
14/02/2011	CRD1 On 04-August-11			Index Future	156.57	156.3760	156.5720	156.3760	0.00
14/02/2011	GOVI On 05-May-11			GOVI	344.54	343.9950	344.5350	343.9950	205.00
14/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	44550	5	4	5	0.00
14/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	44750	5	4	5	0.00
14/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	44650	5	4	5	0.00
14/02/2011	GOVI On 04-August-11			GOVI	349.39	348.8390	349.3940	348.8390	0.00
14/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	13940	1	1	1	0.00
14/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	13840	1	1	1	0.00
14/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	14040	1	1	1	0.00
14/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 04-August-11	348.00	Put	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
14/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2011	IGOV On 05-May-11			Index Future	148.95	148.8420	148.9530	148.8420	58.00
14/02/2011	IGOV On 04-August-11			Index Future	151.05	150.9380	151.0530	150.9380	0.00
14/02/2011	ILBI On 05-May-11			Index Future	402.79	402.5980	402.7920	402.5980	336.00
14/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.3990	94.4250	94.3990	5,000.00
14/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4020	94.4170	94.4020	6,040.00
14/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3370	94.3660	94.3370	2,000.00
14/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.65	94.3040	94.3460	94.3040	3,001.00
14/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2850	94.2970	94.2850	3,890.00
14/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.2090	94.2300	94.2090	2,000.00
14/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.98	94.0740	94.0240	94.0740	15,390.00
14/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.5960	93.6040	93.5960	5,290.00
14/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1690	93.1950	93.1690	790.00
14/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.25	92.7130	92.7480	92.7130	2,890.00
14/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3020	92.3070	92.3020	44,510.00
14/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9100	91.9200	91.9100	490.00
14/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	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
14/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
14/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
14/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/02/2011	OTH1 On 05-May-11			Index Future	338.60	337.9590	338.6030	337.9590	3.00
14/02/2011	OTH1 On 04-August-11			Index Future	343.38	342.7190	343.3790	342.7190	0.00
14/02/2011	R157 On 05-May-11			Bond Future	7.93	122.0843	122.1982	122.0843	2,605.00
14/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	754	1	1	1	0.00
14/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	840	1	1	1	0.00
14/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	674	1	1	1	0.00
14/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	600	1	1	1	0.00
14/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1726	2	2	2	0.00
14/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1594	2	2	2	0.00
14/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1350	1	1	1	0.00
14/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1469	2	1	2	0.00
14/02/2011	R157 On 04-August-11			Bond Future	8.10	123.8215	123.9399	123.8215	0.00
14/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	663	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
14/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	722	1	1	1	0.00
14/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	607	1	1	1	0.00
14/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3109	3	3	3	0.00
14/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2832	3	3	3	0.00
14/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2969	3	3	3	0.00
14/02/2011	R157 On 03-November-11			Bond Future	8.28	118.7720	118.8902	118.7720	3,694.00
14/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1855	2	2	2	0.00
14/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1763	2	2	2	0.00
14/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1949	2	2	2	0.00
14/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1881	2	2	2	0.00
14/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2054	2	2	2	0.00
14/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1966	2	2	2	0.00
14/02/2011	R157 On 02-February-12			Bond Future	8.49	120.5194	120.6428	120.5194	0.00
14/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	50	0	0	0	0.00
14/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	217	0	0	0	0.00
14/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	117	0	0	0	0.00
14/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R186 On 05-May-11			Bond Future	8.74	118.7580	118.9075	118.7580	18,980.00
14/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2845	3	3	3	0.00
14/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3088	3	3	3	0.00
14/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2613	3	3	3	0.00
14/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	541	1	1	1	5,500.00
14/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2941	3	3	3	0.00
14/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7723	8	8	8	0.00
14/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2483	3	2	3	0.00
14/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2705	3	3	3	0.00
14/02/2011	R186 On 04-August-11			Bond Future	8.83	115.1546	115.3194	115.1546	0.00
14/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1804	2	2	2	0.00
14/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1665	2	2	2	0.00
14/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1952	2	2	2	0.00
14/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6953	7	7	7	0.00

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14/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7648	8	8	8	0.00
14/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7295	7	7	7	0.00
14/02/2011	R186 On 03-November-11			Bond Future	8.92	116.7940	116.9556	116.7940	12,958.00
14/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5281	5	5	5	0.00
14/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5520	5	6	5	0.00
14/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5047	5	5	5	0.00
14/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4796	5	5	5	0.00
14/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4379	4	4	4	0.00
14/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4583	5	5	5	0.00
14/02/2011	R186 On 02-February-12			Bond Future	9.02	113.2203	113.3787	113.2203	0.00
14/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	299	0	0	0	0.00
14/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	584	1	1	1	0.00
14/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	141	0	0	0	0.00
14/02/2011	R201 On 05-May-11			Bond Future	7.76	106.3034	106.4108	106.3034	484.00
14/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	824	1	1	1	0.00
14/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	745	1	1	1	0.00
14/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	906	1	1	1	0.00
14/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	789	1	1	1	0.00
14/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	944	1	1	1	0.00
14/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	865	1	1	1	0.00
14/02/2011	R201 On 04-August-11			Bond Future	7.94	103.4083	103.5172	103.4083	0.00
14/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	393	0	0	0	0.00
14/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	435	0	0	0	0.00
14/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	357	0	0	0	0.00
14/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2578	3	3	3	0.00
14/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2354	2	2	2	0.00
14/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2463	3	2	3	0.00
14/02/2011	R201 On 03-November-11			Bond Future	8.14	104.8749	104.9870	104.8749	0.00
14/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1218	1	1	1	0.00
14/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1152	1	1	1	0.00

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14/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1285	1	1	1	0.00
14/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1526	2	2	2	0.00
14/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1668	2	2	2	0.00
14/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1596	2	2	2	0.00
14/02/2011	R201 On 02-February-12			Bond Future	8.35	102.0088	102.1222	102.0088	0.00
14/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	136	0	0	0	0.00
14/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	389	1	0	1	0.00
14/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	263	0	0	0	0.00
14/02/2011	R202 On 05-May-11			Bond Future	0.45	165.8806	165.8806	165.8806	10,089.00
14/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39	39	0.00
14/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40	40	0.00
14/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38	38	0.00
14/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 05-May-11			Bond Future	8.38	100.4531	100.5882	100.4531	516.00
14/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1048	1	1	1	0.00
14/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1157	1	1	1	0.00
14/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	947	1	1	1	0.00
14/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1840	2	2	2	0.00
14/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1564	2	2	2	0.00
14/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1698	2	2	2	0.00
14/02/2011	R203 On 04-August-11			Bond Future	8.52	101.8829	102.0221	101.8829	0.00
14/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	960	1	1	1	0.00
14/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	886	1	1	1	0.00
14/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1039	1	1	1	0.00
14/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3271	3	3	3	0.00
14/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3597	4	4	4	0.00
14/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3431	4	3	4	0.00

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14/02/2011	R203 On 03-November-11			Bond Future	8.67	99.1712	99.3095	99.1712	1,404.00
14/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2040	2	2	2	0.00
14/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2148	2	2	2	0.00
14/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1935	2	2	2	0.00
14/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2923	3	3	3	0.00
14/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2685	3	3	3	0.00
14/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2802	3	3	3	0.00
14/02/2011	R203 On 02-February-12			Bond Future	8.83	100.6276	100.7687	100.6276	0.00
14/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	541	1	1	1	0.00
14/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	111	0	0	0	0.00
14/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	326	0	0	0	0.00
14/02/2011	R204 On 05-May-11			Bond Future	8.50	100.1323	100.2841	100.1323	100.00
14/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1584	2	2	2	0.00
14/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1451	1	1	1	0.00
14/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1724	2	2	2	0.00
14/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1469	2	1	2	0.00
14/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1739	2	2	2	0.00
14/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1600	2	2	2	0.00
14/02/2011	R204 On 04-August-11			Bond Future	8.63	97.5268	97.6790	97.5268	0.00
14/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	912	1	1	1	0.00
14/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	990	1	1	1	0.00
14/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	837	1	1	1	0.00
14/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4510	5	5	5	0.00
14/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4115	4	4	4	0.00
14/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4310	4	4	4	0.00
14/02/2011	R204 On 03-November-11			Bond Future	8.76	98.9142	99.0665	98.9142	1,867.00
14/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2730	3	3	3	0.00
14/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2592	3	3	3	0.00
14/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2863	3	3	3	0.00
14/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2675	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
14/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	2913	3	3	3	0.00
14/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2796	3	3	3	0.00
14/02/2011	R204 On 02-February-12			Bond Future	8.90	96.3379	96.4950	96.3379	0.00
14/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	505	0	1	0	0.00
14/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	260	0	0	0	0.00
14/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	748	1	1	1	0.00
14/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R206 On 05-May-11			Bond Future	7.42	102.5054	102.5509	102.5054	0.00
14/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	718	1	1	1	0.00
14/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	787	1	1	1	0.00
14/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	654	1	1	1	0.00
14/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	589	1	1	1	0.00
14/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	483	1	0	1	0.00
14/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	534	1	1	1	0.00
14/02/2011	R206 On 04-August-11			Bond Future	7.63	100.2010	100.2467	100.2010	0.00
14/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	335	0	0	0	0.00
14/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	306	0	0	0	0.00
14/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	368	0	0	0	0.00
14/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1632	2	2	2	0.00
14/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1792	2	2	2	0.00
14/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1710	2	2	2	0.00
14/02/2011	R206 On 03-November-11			Bond Future	7.84	101.6235	101.6687	101.6235	0.00
14/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	925	1	1	1	0.00
14/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	975	1	1	1	0.00
14/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	876	1	1	1	0.00
14/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1160	1	1	1	0.00
14/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1062	1	1	1	0.00
14/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1110	1	1	1	0.00
14/02/2011	R206 On 02-February-12			Bond Future	8.10	99.3556	99.4028	99.3556	0.00
14/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	270	0	0	0	0.00
14/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	94	0	0	0	0.00
14/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	182	0	0	0	0.00
14/02/2011	R207 On 05-May-11			Bond Future	8.57	94.2704	94.3047	94.2704	1,020.00
14/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1461	1	1	1	0.00
14/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1332	1	1	1	0.00
14/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1599	2	2	2	0.00
14/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1725	2	2	2	0.00
14/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2034	2	2	2	0.00
14/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1875	2	2	2	0.00
14/02/2011	R207 On 04-August-11			Bond Future	8.69	91.9718	92.0108	91.9718	0.00
14/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1375	1	1	1	0.00
14/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1477	1	1	1	0.00
14/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1277	1	1	1	0.00
14/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4069	4	4	4	0.00
14/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3693	4	4	4	0.00
14/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3878	4	4	4	0.00
14/02/2011	R207 On 03-November-11			Bond Future	8.81	93.2764	93.3143	93.2764	600.00
14/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2808	3	3	3	0.00
14/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2675	3	3	3	0.00
14/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2944	3	3	3	0.00
14/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	2987	3	3	3	0.00
14/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3262	3	3	3	0.00
14/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3123	3	3	3	0.00
14/02/2011	R207 On 02-February-12			Bond Future	8.93	91.0091	91.0512	91.0091	0.00
14/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	378	0	0	0	0.00
14/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	116	0	0	0	0.00
14/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	639	1	1	1	0.00
14/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R207 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
14/02/2011	R208 On 05-May-11			Bond Future	8.61	88.4529	88.5193	88.4529	190.00
14/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1458	1	1	1	0.00
14/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1597	2	2	2	0.00
14/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1327	1	1	1	0.00
14/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2288	2	2	2	0.00
14/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1948	2	2	2	0.00
14/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2114	2	2	2	0.00
14/02/2011	R208 On 04-August-11			Bond Future	8.71	89.7098	89.7864	89.7098	0.00
14/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1397	1	1	1	0.00
14/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1502	1	2	1	0.00
14/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1296	1	1	1	0.00
14/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4397	4	4	4	0.00
14/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	3989	4	4	4	0.00
14/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4190	4	4	4	0.00
14/02/2011	R208 On 03-November-11			Bond Future	8.82	87.5898	87.6646	87.5898	5,584.00
14/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2945	3	3	3	0.00
14/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3090	3	3	3	0.00
14/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2804	3	3	3	0.00
14/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3504	4	4	4	0.00
14/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3211	3	3	3	0.00
14/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3355	3	3	3	0.00
14/02/2011	R208 On 02-February-12			Bond Future	8.93	88.8781	88.9511	88.8781	0.00
14/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	392	0	0	0	0.00
14/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	671	1	1	1	0.00
14/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	112	0	0	0	0.00
14/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R209 On 05-May-11			Bond Future	8.68	75.8033	76.0537	75.8033	21,100.00
14/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1711	2	2	2	0.00
14/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1549	1	2	1	0.00
14/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1882	2	2	2	0.00
14/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2947	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
14/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3450	4	3	4	0.00
14/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3192	3	3	3	0.00
14/02/2011	R209 On 04-August-11			Bond Future	8.75	76.8777	77.1407	76.8777	0.00
14/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2556	2	3	2	0.00
14/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2728	3	3	3	0.00
14/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2390	2	2	2	0.00
14/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10243	10	10	10	0.00
14/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	585	1	1	1	0.00
14/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4843	5	5	5	0.00
14/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4346	5	4	5	0.00
14/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4590	5	5	5	0.00
14/02/2011	R209 On 03-November-11			Bond Future	8.82	74.8293	75.0890	74.8293	1,029.00
14/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4002	4	4	4	0.00
14/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3814	4	4	4	0.00
14/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4195	4	4	4	0.00
14/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4329	4	4	4	0.00
14/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4746	5	5	5	0.00
14/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4534	5	5	5	0.00
14/02/2011	R209 On 02-February-12			Bond Future	8.88	75.9283	76.1924	75.9283	0.00
14/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	895	1	1	1	0.00
14/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	511	0	1	0	0.00
14/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1275	1	1	1	0.00
14/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R211 On 05-May-11			Bond Future	1.64	105.3815	105.3759	105.3815	539.00
14/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2763	3	3	3	0.00
14/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3034	3	3	3	0.00
14/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2492	2	2	2	0.00
14/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R211 On 05-May-11	2.14	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
14/02/2011	R212 On 05-May-11			Bond Future	2.50	103.0325	103.1368	103.0325	2,518.00
14/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2843	3	3	3	0.00
14/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1869	2	2	2	0.00
14/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2355	2	2	2	0.00
14/02/2011	R213 On 05-May-11			Bond Future	8.77	84.6989	84.8696	84.6989	0.00
14/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6153	6	6	6	0.00
14/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7066	7	7	7	0.00
14/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6608	7	7	7	0.00
14/02/2011	R213 On 04-August-11			Bond Future	8.84	85.9041	86.0803	85.9041	0.00
14/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7665	8	8	8	0.00
14/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6756	7	7	7	0.00
14/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7209	7	7	7	0.00
14/02/2011	R213 On 03-November-11			Bond Future	8.92	83.5856	83.7671	83.5856	0.00
14/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	2	2	0.00
14/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	1	1	0.00
14/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1	2	0.00
14/02/2011	R213 On 02-February-12			Bond Future	9.00	84.8127	84.9992	84.8127	0.00
14/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	372	0	0	0	0.00
14/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	406	1	0	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
14/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	16	0	0	0	0.00
14/02/2011	TRT1 On 05-May-11			Index Future	340.19	339.7450	340.1910	339.7450	100.00
14/02/2011	TRT1 On 04-August-11			Index Future	344.85	344.3970	344.8500	344.3970	0.00