



Derivatives Weekly Statistics Report

From: 28/02/2011 To: 28/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	AL7T On 05-May-11			Index Future	369.54	369.5310	369.5350	369.5310	30.00
28/02/2011	AL7T On 04-August-11			Index Future	374.78	374.7690	374.7800	374.7690	0.00
28/02/2011	ALBI On 05-May-11			Index Future	340.42	340.6100	340.4150	340.6100	1,064.00
28/02/2011	ALBI On 04-August-11			Index Future	345.25	345.4380	345.2470	345.4380	0.00
28/02/2011	CAAA On 28-February-11			Can-Do Future	6.95	6.9986	6.9511	6.9986	0.00
28/02/2011	CAAA On 28-February-11	7.15	Call	Can-Do Future	0	0	0	0	0.00
28/02/2011	CAAA On 28-February-11	7.10	Call	Can-Do Future	0	0	0	0	0.00
28/02/2011	CAAA On 28-February-11	7.20	Call	Can-Do Future	0	0	0	0	0.00
28/02/2011	CAAA On 28-February-11	7.20	Put	Can-Do Future	249	0	0	0	0.00
28/02/2011	CAAA On 28-February-11	7.10	Put	Can-Do Future	149	0	0	0	0.00
28/02/2011	CAAA On 28-February-11	7.15	Put	Can-Do Future	199	0	0	0	0.00
28/02/2011	CRD1 On 05-May-11			Index Future	154.19	154.1890	154.1940	154.1890	2.00
28/02/2011	CRD1 On 04-August-11			Index Future	156.31	156.3040	156.3100	156.3040	0.00
28/02/2011	GOVI On 05-May-11			GOVI	341.71	341.8890	341.7070	341.8890	208.00
28/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
28/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
28/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
28/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	73030	7	7	7	0.00
28/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	72830	7	7	7	0.00
28/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	72930	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	GOVI On 04-August-11			GOVI	346.56	346.7360	346.5580	346.7360	0.00
28/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
28/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
28/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
28/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	14320	1	1	1	0.00
28/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	14520	1	1	1	0.00
28/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	14420	1	1	1	0.00
28/02/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2011	IGOV On 05-May-11			Index Future	150.16	150.0480	150.1600	150.0480	60.00
28/02/2011	IGOV On 04-August-11			Index Future	152.29	152.1750	152.2920	152.1750	0.00
28/02/2011	ILBI On 05-May-11			Index Future	405.98	405.7560	405.9810	405.7560	336.00
28/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.3880	94.4000	94.3880	6,040.00
28/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.66	94.3450	94.3400	94.3450	2,000.00
28/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.70	94.3090	94.3000	94.3090	3,001.00
28/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.74	94.2670	94.2600	94.2670	3,890.00
28/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.80	94.2080	94.2000	94.2080	2,000.00
28/02/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.86	94.1390	94.1400	94.1390	0.00
28/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.00	94.0080	94.0000	94.0080	14,390.00
28/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5720	93.5800	93.5720	5,390.00
28/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.1680	93.1800	93.1680	1,290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7330	92.7400	92.7330	2,890.00
28/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.67	92.3220	92.3300	92.3220	44,510.00
28/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9070	91.9200	91.9070	490.00
28/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
28/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
28/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
28/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
28/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
28/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/02/2011	OTH1 On 05-May-11			Index Future	333.08	333.3410	333.0780	333.3410	3.00
28/02/2011	OTH1 On 04-August-11			Index Future	337.81	338.0660	337.8060	338.0660	0.00
28/02/2011	R157 On 05-May-11			Bond Future	7.87	122.4304	122.4385	122.4304	2,605.00
28/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	706	1	1	1	0.00
28/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	797	1	1	1	0.00
28/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	545	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
28/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	622	1	1	1	0.00
28/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1302	1	1	1	0.00
28/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1430	2	1	2	0.00
28/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1067	1	1	1	0.00
28/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1180	1	1	1	0.00
28/02/2011	R157 On 04-August-11			Bond Future	8.03	124.1848	124.1963	124.1848	0.00
28/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	634	1	1	1	0.00
28/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	579	1	1	1	0.00
28/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	694	1	1	1	0.00
28/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2548	3	3	3	0.00
28/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	2825	3	3	3	0.00
28/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2684	3	3	3	0.00
28/02/2011	R157 On 03-November-11			Bond Future	8.21	119.1341	119.1449	119.1341	3,694.00
28/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1932	2	2	2	0.00
28/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2030	2	2	2	0.00
28/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1838	2	2	2	0.00
28/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	1874	2	2	2	0.00
28/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1707	2	2	2	0.00
28/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1788	2	2	2	0.00
28/02/2011	R157 On 02-February-12			Bond Future	8.41	120.8936	120.9036	120.8936	0.00
28/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	2364	0	2	0	0.00
28/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	2457	0	2	0	0.00
28/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	2273	0	2	0	0.00
28/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	2129	0	2	0	0.00
28/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	1979	0	2	0	0.00
28/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	2053	0	2	0	0.00
28/02/2011	R186 On 05-May-11			Bond Future	9.01	116.6596	116.3425	116.6596	18,980.00
28/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	1396	2	1	2	0.00
28/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	1563	2	2	2	0.00
28/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	142	0	0	0	5,500.00
28/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	1241	1	1	1	0.00
28/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	4134	4	4	4	0.00
28/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	9889	10	10	10	0.00

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28/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	3523	3	4	3	0.00
28/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3821	4	4	4	0.00
28/02/2011	R186 On 04-August-11			Bond Future	9.12	113.0355	112.7160	113.0355	0.00
28/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1029	1	1	1	0.00
28/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1127	1	1	1	0.00
28/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	936	1	1	1	0.00
28/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	9522	9	10	9	0.00
28/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	8732	8	9	8	0.00
28/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	9123	9	9	9	0.00
28/02/2011	R186 On 03-November-11			Bond Future	9.22	114.6373	114.3155	114.6373	12,982.00
28/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	3868	4	4	4	0.00
28/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	3675	4	4	4	0.00
28/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	4066	4	4	4	0.00
28/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	5565	5	6	5	0.00
28/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	6064	6	6	6	0.00
28/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	5810	6	6	6	0.00
28/02/2011	R186 On 02-February-12			Bond Future	9.33	111.0371	110.7048	111.0371	0.00
28/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	4134	0	4	0	0.00
28/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	3949	0	4	0	0.00
28/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	4323	0	4	0	0.00
28/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	6698	2	7	2	0.00
28/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	7206	3	7	3	0.00
28/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	6949	2	7	2	0.00
28/02/2011	R201 On 05-May-11			Bond Future	7.47	107.3484	107.3548	107.3484	484.00
28/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	1274	1	1	1	0.00
28/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	1387	1	1	1	0.00
28/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	1166	1	1	1	0.00
28/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	421	0	0	0	0.00
28/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	326	0	0	0	0.00
28/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	371	0	0	0	0.00
28/02/2011	R201 On 04-August-11			Bond Future	7.62	104.4770	104.4830	104.4770	0.00
28/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	604	1	1	1	0.00
28/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	552	1	1	1	0.00

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28/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	659	1	1	1	0.00
28/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	1612	2	2	2	0.00
28/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	1807	2	2	2	0.00
28/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	1708	2	2	2	0.00
28/02/2011	R201 On 03-November-11			Bond Future	7.78	105.9554	105.9609	105.9554	0.00
28/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1645	2	2	2	0.00
28/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1728	2	2	2	0.00
28/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1564	2	2	2	0.00
28/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1106	1	1	1	0.00
28/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	995	1	1	1	0.00
28/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1049	1	1	1	0.00
28/02/2011	R201 On 02-February-12			Bond Future	7.96	103.1095	103.1172	103.1095	0.00
28/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	1998	1	2	1	0.00
28/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	2075	1	2	1	0.00
28/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	1923	1	2	1	0.00
28/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	1318	0	1	0	0.00
28/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	1216	0	1	0	0.00
28/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	1266	0	1	0	0.00
28/02/2011	R202 On 05-May-11			Bond Future	0.36	168.5217	168.5217	168.5217	10,489.00
28/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	41862	42	42	42	0.00
28/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	42890	43	43	43	0.00
28/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	40824	41	41	41	0.00
28/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
28/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
28/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/02/2011	R203 On 05-May-11			Bond Future	8.44	100.3471	100.3279	100.3471	516.00
28/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	781	1	1	1	0.00
28/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	691	1	1	1	0.00
28/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	879	1	1	1	0.00
28/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1546	2	2	2	0.00
28/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1845	2	2	2	0.00
28/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1691	2	2	2	0.00

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28/02/2011	R203 On 04-August-11			Bond Future	8.58	101.7809	101.7671	101.7809	0.00
28/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	783	1	1	1	0.00
28/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	854	1	1	1	0.00
28/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	713	1	1	1	0.00
28/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3679	4	4	4	0.00
28/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3341	3	3	3	0.00
28/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3509	4	4	4	0.00
28/02/2011	R203 On 03-November-11			Bond Future	8.73	99.0644	99.0466	99.0644	1,416.00
28/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1862	2	2	2	0.00
28/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1762	2	2	2	0.00
28/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1965	2	2	2	0.00
28/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2765	3	3	3	0.00
28/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3013	3	3	3	0.00
28/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2887	3	3	3	0.00
28/02/2011	R203 On 02-February-12			Bond Future	8.89	100.5251	100.5081	100.5251	0.00
28/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	2483	0	2	0	0.00
28/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	2379	0	2	0	0.00
28/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	2590	0	3	0	0.00
28/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	2962	0	3	0	0.00
28/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	3181	1	3	1	0.00
28/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	3070	1	3	1	0.00
28/02/2011	R204 On 05-May-11			Bond Future	8.62	99.6678	99.6463	99.6678	100.00
28/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1039	1	1	1	0.00
28/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1159	1	1	1	0.00
28/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	927	1	1	1	0.00
28/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1853	2	2	2	0.00
28/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1542	2	2	2	0.00
28/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1693	2	2	2	0.00
28/02/2011	R204 On 04-August-11			Bond Future	8.75	97.0616	97.0460	97.0616	0.00
28/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	690	1	1	1	0.00
28/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	630	1	1	1	0.00
28/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	755	1	1	1	0.00
28/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4513	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4936	5	5	5	0.00
28/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4721	5	5	5	0.00
28/02/2011	R204 On 03-November-11			Bond Future	8.89	98.4387	98.4185	98.4387	1,876.00
28/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2382	2	2	2	0.00
28/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2504	2	3	2	0.00
28/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2264	2	2	2	0.00
28/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3233	3	3	3	0.00
28/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2964	3	3	3	0.00
28/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3096	3	3	3	0.00
28/02/2011	R204 On 02-February-12			Bond Future	9.03	95.8588	95.8393	95.8588	0.00
28/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	3059	0	3	0	0.00
28/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	3185	0	3	0	0.00
28/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	2936	0	3	0	0.00
28/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	3332	0	3	0	0.00
28/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	3092	0	3	0	0.00
28/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	3210	0	3	0	0.00
28/02/2011	R206 On 05-May-11			Bond Future	7.17	103.1573	103.1597	103.1573	0.00
28/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	1026	1	1	1	0.00
28/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	939	1	1	1	0.00
28/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	1115	1	1	1	0.00
28/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	202	0	0	0	0.00
28/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	266	0	0	0	0.00
28/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	233	0	0	0	0.00
28/02/2011	R206 On 04-August-11			Bond Future	7.34	100.8697	100.8741	100.8697	0.00
28/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	454	1	0	1	0.00
28/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	498	1	0	1	0.00
28/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	415	0	0	0	0.00
28/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1273	1	1	1	0.00
28/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1135	1	1	1	0.00
28/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1201	1	1	1	0.00
28/02/2011	R206 On 03-November-11			Bond Future	7.52	102.2965	102.3004	102.2965	0.00
28/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	1178	1	1	1	0.00
28/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	1120	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
28/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	1238	1	1	1	0.00
28/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	693	1	1	1	0.00
28/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	772	1	1	1	0.00
28/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	731	1	1	1	0.00
28/02/2011	R206 On 02-February-12			Bond Future	7.74	100.0420	100.0473	100.0420	0.00
28/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	1320	0	1	0	0.00
28/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	1267	0	1	0	0.00
28/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	1373	1	1	1	0.00
28/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	823	0	1	0	0.00
28/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	892	0	1	0	0.00
28/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	858	0	1	0	0.00
28/02/2011	R207 On 05-May-11			Bond Future	8.73	93.5356	93.4281	93.5356	1,020.00
28/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	906	1	1	1	0.00
28/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1015	1	1	1	0.00
28/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	805	1	1	1	0.00
28/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2384	2	2	2	0.00
28/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2018	2	2	2	0.00
28/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2196	2	2	2	0.00
28/02/2011	R207 On 04-August-11			Bond Future	8.85	91.2355	91.1255	91.2355	0.00
28/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1006	1	1	1	0.00
28/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	927	1	1	1	0.00
28/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1090	1	1	1	0.00
28/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4191	4	4	4	0.00
28/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4604	5	5	5	0.00
28/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4395	4	4	4	0.00
28/02/2011	R207 On 03-November-11			Bond Future	8.98	92.5278	92.4154	92.5278	600.00
28/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2307	2	2	2	0.00
28/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2429	2	2	2	0.00
28/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2189	2	2	2	0.00
28/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3675	4	4	4	0.00
28/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3371	3	3	3	0.00
28/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3521	3	4	3	0.00
28/02/2011	R207 On 02-February-12			Bond Future	9.10	90.2504	90.1412	90.2504	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
28/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	3042	0	3	0	0.00
28/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	3171	0	3	0	0.00
28/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	2916	0	3	0	0.00
28/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	3710	1	4	1	0.00
28/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	3442	0	3	0	0.00
28/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	3574	0	4	0	0.00
28/02/2011	R208 On 05-May-11			Bond Future	8.81	87.3393	87.2859	87.3393	190.00
28/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	791	1	1	1	0.00
28/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	699	1	1	1	0.00
28/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	891	1	1	1	0.00
28/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2476	3	2	3	0.00
28/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2894	3	3	3	0.00
28/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2680	3	3	3	0.00
28/02/2011	R208 On 04-August-11			Bond Future	8.93	88.5877	88.5356	88.5877	0.00
28/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	912	1	1	1	0.00
28/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	991	1	1	1	0.00
28/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	836	1	1	1	0.00
28/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	5188	5	5	5	0.00
28/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4729	5	5	5	0.00
28/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4956	5	5	5	0.00
28/02/2011	R208 On 03-November-11			Bond Future	9.04	86.4489	86.3924	86.4489	5,602.00
28/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2281	2	2	2	0.00
28/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2161	2	2	2	0.00
28/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2404	2	2	2	0.00
28/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3797	4	4	4	0.00
28/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	4134	4	4	4	0.00
28/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3963	4	4	4	0.00
28/02/2011	R208 On 02-February-12			Bond Future	9.16	87.7204	87.6707	87.7204	0.00
28/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	3165	0	3	0	0.00
28/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	3033	0	3	0	0.00
28/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	3299	0	3	0	0.00
28/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	3908	1	4	1	0.00
28/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	4201	1	4	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
28/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	4053	1	4	1	0.00
28/02/2011	R209 On 05-May-11			Bond Future	9.03	73.6619	73.3171	73.6619	21,100.00
28/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	585	1	1	1	0.00
28/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	674	1	1	1	0.00
28/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	505	1	1	1	0.00
28/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	5143	5	5	5	0.00
28/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	4476	4	4	4	0.00
28/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	4803	5	5	5	0.00
28/02/2011	R209 On 04-August-11			Bond Future	9.11	74.7194	74.3720	74.7194	0.00
28/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	1384	2	1	2	0.00
28/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	1502	2	2	2	0.00
28/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	1274	1	1	1	0.00
28/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	7798	8	8	8	0.00
28/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	909	1	1	1	0.00
28/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	6496	6	6	6	0.00
28/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	5889	6	6	6	0.00
28/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	6186	6	6	6	0.00
28/02/2011	R209 On 03-November-11			Bond Future	9.18	72.6314	72.2814	72.6314	1,033.00
28/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	2579	3	3	3	0.00
28/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	2729	3	3	3	0.00
28/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	2437	3	2	3	0.00
28/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	6177	6	6	6	0.00
28/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	5671	6	6	6	0.00
28/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	5918	6	6	6	0.00
28/02/2011	R209 On 02-February-12			Bond Future	9.26	73.7064	73.3466	73.7064	0.00
28/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	3811	0	4	0	0.00
28/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	3978	0	4	0	0.00
28/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	3647	0	4	0	0.00
28/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	5981	2	6	2	0.00
28/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	5549	1	6	1	0.00
28/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	5762	2	6	2	0.00
28/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	105.6670	105.6670	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
28/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3054	3	3	3	0.00
28/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3325	3	3	3	0.00
28/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2783	3	3	3	0.00
28/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
28/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
28/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
28/02/2011	R212 On 05-May-11			Bond Future	2.40	103.6793	104.0715	103.6793	2,518.00
28/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	1908	2	2	2	0.00
28/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	935	1	1	1	0.00
28/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1420	2	1	2	0.00
28/02/2011	R213 On 05-May-11			Bond Future	9.07	82.7528	82.4793	82.7528	0.00
28/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	9457	9	9	9	0.00
28/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	8544	8	9	8	0.00
28/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	8998	9	9	9	0.00
28/02/2011	R213 On 04-August-11			Bond Future	9.15	83.9334	83.6642	83.9334	0.00
28/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	9172	9	9	9	0.00
28/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	10081	10	10	10	0.00
28/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	9625	9	10	9	0.00
28/02/2011	R213 On 03-November-11			Bond Future	9.24	81.5829	81.3029	81.5829	0.00
28/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	4247	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
28/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	3437	3	3	3	0.00
28/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	3841	4	4	4	0.00
28/02/2011	R213 On 02-February-12			Bond Future	9.33	82.7881	82.5051	82.7881	0.00
28/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	2900	3	3	3	0.00
28/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	2122	2	2	2	0.00
28/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	2510	2	3	2	0.00
28/02/2011	TRT1 On 05-May-11			Index Future	337.45	337.6490	337.4520	337.6490	100.00
28/02/2011	TRT1 On 04-August-11			Index Future	342.08	342.2820	342.0830	342.2820	0.00