



# Derivatives Monthly Statistics Report

For January 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	AL7T On 03-February-11			Index Future	376.41	375.0430	376.4060	375.0430	30.00
03/01/2011	ALBI On 03-February-11			Index Future	346.83	345.6220	346.8290	345.6220	1,164.00
03/01/2011	ALBI On 05-May-11			Index Future	351.84	350.6870	351.8440	350.6870	2.00
03/01/2011	CRD1 On 03-February-11			Index Future	154.11	153.6990	154.1140	153.6990	2.00
03/01/2011	CRD1 On 05-May-11			Index Future	156.22	155.7960	156.2160	155.7960	0.00
03/01/2011	GOVI On 03-February-11			GOVI	347.54	346.3730	347.5420	346.3730	211.00
03/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	45420	3	45420	3	0.00
03/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	45320	3	45320	3	0.00
03/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	45520	3	45520	3	0.00
03/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11			GOVI	352.57	351.4490	352.5670	351.4490	0.00
03/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	35670	2	35670	2	0.00
03/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	35770	2	35770	2	0.00
03/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	35570	2	35570	2	0.00
03/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2011	IGOV On 03-February-11			Index Future	148.43	148.4140	148.4280	148.4140	6.00
03/01/2011	IGOV On 05-May-11			Index Future	150.57	150.5890	150.5740	150.5890	0.00
03/01/2011	IGOV On 04-August-11			Index Future	152.74	152.7640	152.7350	152.7640	0.00

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03/01/2011	ILBI On 03-February-11			Index Future	402.16	402.6830	402.1620	402.6830	370.00
03/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.4930	5.5000	94.4930	7,791.00
03/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.44	94.5350	5.4400	94.5350	2,500.00
03/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.44	94.5500	5.4400	94.5500	5,790.00
03/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.44	94.5430	5.4400	94.5430	2.00
03/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.44	94.5390	5.4400	94.5390	1.00
03/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.44	94.5380	5.4400	94.5380	4,790.00
03/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.58	94.3950	5.5800	94.3950	14,590.00
03/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.84	94.1380	5.8400	94.1380	5,290.00
03/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.15	93.8590	6.1500	93.8590	290.00
03/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.47	93.5370	6.4700	93.5370	390.00
03/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.2330	6.7700	93.2330	41,390.00
03/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.05	92.9000	7.0500	92.9000	390.00
03/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	OTH1 On 03-February-11			Index Future	342.60	341.1950	342.5980	341.1950	3.00
03/01/2011	OTH1 On 05-May-11			Index Future	347.55	346.1950	347.5510	346.1950	0.00
03/01/2011	R157 On 03-February-11			Bond Future	7.30	129.0611	7.2980	129.0611	7,886.00
03/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2653	2	2653	2	0.00
03/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2451	2	2451	2	0.00
03/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2857	3	2857	3	0.00
03/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	26	0	26	0	0.00
03/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	49	0	49	0	0.00
03/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	36	0	36	0	0.00
03/01/2011	R157 On 05-May-11			Bond Future	7.40	124.1424	7.4040	124.1424	705.00
03/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2122	2	2122	2	0.00

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03/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2265	2	2265	2	0.00
03/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1984	2	1984	2	0.00
03/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1850	2	1850	2	0.00
03/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	832	1	832	1	0.00
03/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	760	1	760	1	0.00
03/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	631	1	631	1	0.00
03/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	693	1	693	1	0.00
03/01/2011	R157 On 04-August-11			Bond Future	7.53	125.9525	7.5260	125.9525	0.00
03/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1530	1	1530	1	0.00
03/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1432	1	1432	1	0.00
03/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1632	2	1632	2	0.00
03/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1538	2	1538	2	0.00
03/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1730	2	1730	2	0.00
03/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1632	2	1632	2	0.00
03/01/2011	R186 On 03-February-11			Bond Future	8.27	120.4451	8.2660	120.4451	25,674.00
03/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7080	7	7080	7	0.00
03/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7518	7	7518	7	0.00
03/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	157	0	157	0	3,000.00
03/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6643	6	6643	6	0.00
03/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	92	0	92	0	0.00
03/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5472	6	5472	6	0.00
03/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	54	0	54	0	0.00
03/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	71	0	71	0	0.00
03/01/2011	R186 On 05-May-11			Bond Future	8.34	122.2093	8.3390	122.2093	0.00
03/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5605	5	5605	5	0.00
03/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5932	6	5932	6	0.00
03/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5285	5	5285	5	0.00
03/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1775	2	1775	2	5,500.00
03/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1822	2	1822	2	0.00
03/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5166	6	5166	6	0.00
03/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1536	2	1536	2	0.00
03/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1674	2	1674	2	0.00
03/01/2011	R186 On 04-August-11			Bond Future	8.42	118.6983	8.4170	118.6983	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
03/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3555	3	3555	3	0.00
03/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3782	4	3782	4	0.00
03/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3335	3	3335	3	0.00
03/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5450	6	5450	6	0.00
03/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4915	5	4915	5	0.00
03/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5177	5	5177	5	0.00
03/01/2011	R201 On 03-February-11			Bond Future	7.08	106.5427	7.0830	106.5427	489.00
03/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3104	3	3104	3	0.00
03/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3269	3	3269	3	0.00
03/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2938	3	2938	3	0.00
03/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
03/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
03/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
03/01/2011	R201 On 05-May-11			Bond Future	7.19	108.1029	7.1850	108.1029	0.00
03/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2109	2	2109	2	0.00
03/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1986	2	1986	2	0.00
03/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2235	2	2235	2	0.00
03/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	271	0	271	0	0.00
03/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	338	0	338	0	0.00
03/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	303	0	303	0	0.00
03/01/2011	R201 On 04-August-11			Bond Future	7.31	105.2704	7.3060	105.2704	0.00
03/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1081	1	1081	1	0.00
03/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1008	1	1008	1	0.00
03/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1159	1	1159	1	0.00
03/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1177	1	1177	1	0.00
03/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1328	1	1328	1	0.00
03/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1250	1	1250	1	0.00
03/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6610	0.3800	167.6610	3,689.00
03/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60524	61	60524	61	0.00
03/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61371	61	61371	61	0.00
03/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59668	60	59668	60	0.00
03/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

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03/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11			Bond Future	0.30	170.1424	0.3030	170.1424	6,500.00
03/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43424	43	43424	43	0.00
03/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44452	45	44452	45	0.00
03/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42385	42	42385	42	0.00
03/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R203 On 03-February-11			Bond Future	7.90	104.8422	7.8970	104.8422	1,404.00
03/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3088	3	3088	3	0.00
03/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3321	3	3321	3	0.00
03/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2858	3	2858	3	0.00
03/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1070	1	1070	1	1,000.00
03/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	73	0	73	0	0.00
03/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	544	1	544	1	0.00
03/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	43	0	43	0	0.00
03/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	56	0	56	0	0.00
03/01/2011	R203 On 05-May-11			Bond Future	8.00	102.2173	8.0010	102.2173	0.00
03/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2302	2	2302	2	0.00
03/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2458	2	2458	2	0.00
03/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2150	2	2150	2	0.00
03/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1173	1	1173	1	0.00
03/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	994	1	994	1	0.00
03/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1081	1	1081	1	0.00
03/01/2011	R203 On 04-August-11			Bond Future	8.12	103.7116	8.1150	103.7116	0.00
03/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1808	2	1808	2	0.00
03/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1925	2	1925	2	0.00
03/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1696	2	1696	2	0.00
03/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2485	3	2485	3	0.00
03/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2235	2	2235	2	0.00
03/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2357	2	2357	2	0.00
03/01/2011	R204 On 03-February-11			Bond Future	8.01	100.6653	8.0130	100.6653	1,926.00
03/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2872	3	2872	3	0.00

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03/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2628	2	2628	2	0.00
03/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3123	3	3123	3	0.00
03/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	94	0	94	0	0.00
03/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	154	0	154	0	0.00
03/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	120	0	120	0	0.00
03/01/2011	R204 On 05-May-11			Bond Future	8.11	102.1405	8.1100	102.1405	0.00
03/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3136	3	3136	3	0.00
03/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2952	3	2952	3	0.00
03/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3325	3	3325	3	0.00
03/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	908	1	908	1	0.00
03/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1077	1	1077	1	0.00
03/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	990	1	990	1	0.00
03/01/2011	R204 On 04-August-11			Bond Future	8.22	99.6043	8.2160	99.6043	0.00
03/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1858	2	1858	2	0.00
03/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1739	2	1739	2	0.00
03/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1982	2	1982	2	0.00
03/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2884	3	2884	3	0.00
03/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3190	3	3190	3	0.00
03/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3034	3	3034	3	0.00
03/01/2011	R206 On 03-February-11			Bond Future	6.71	102.4325	6.7090	102.4325	0.00
03/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3361	3	3361	3	0.00
03/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3489	3	3489	3	0.00
03/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3234	3	3234	3	0.00
03/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 05-May-11			Bond Future	6.80	103.9339	6.8040	103.9339	0.00
03/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1857	2	1857	2	0.00
03/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1957	2	1957	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1759	2	1759	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	197	0	197	0	0.00
03/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	156	0	156	0	0.00
03/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	175	0	175	0	0.00

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03/01/2011	R206 On 04-August-11			Bond Future	6.92	101.6858	6.9230	101.6858	0.00
03/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	940	1	940	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1001	1	1001	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	881	1	881	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	821	1	821	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	720	1	720	1	0.00
03/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	769	1	769	1	0.00
03/01/2011	R207 On 03-February-11			Bond Future	8.10	94.8328	8.1010	94.8328	800.00
03/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3888	4	3888	4	0.00
03/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3618	3	3618	3	0.00
03/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4161	4	4161	4	0.00
03/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	45	0	45	0	0.00
03/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	76	0	76	0	0.00
03/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	58	0	58	0	0.00
03/01/2011	R207 On 05-May-11			Bond Future	8.19	96.2197	8.1930	96.2197	0.00
03/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3007	3	3007	3	0.00
03/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2821	3	2821	3	0.00
03/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3197	3	3197	3	0.00
03/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1120	1	1120	1	0.00
03/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1320	1	1320	1	0.00
03/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1217	1	1217	1	0.00
03/01/2011	R207 On 04-August-11			Bond Future	8.29	93.9859	8.2920	93.9859	0.00
03/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2452	2	2452	2	0.00
03/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2310	2	2310	2	0.00
03/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2599	2	2599	2	0.00
03/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2553	3	2553	3	0.00
03/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2840	3	2840	3	0.00
03/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2694	3	2694	3	0.00
03/01/2011	R208 On 03-February-11			Bond Future	8.12	92.7580	8.1190	92.7580	5,598.00
03/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3999	4	3999	4	0.00
03/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4284	4	4284	4	0.00
03/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3716	3	3716	3	0.00
03/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	91	0	91	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
03/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	53	0	53	0	0.00
03/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	70	0	70	0	0.00
03/01/2011	R208 On 05-May-11			Bond Future	8.20	90.7172	8.2000	90.7172	0.00
03/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3135	3	3135	3	0.00
03/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3337	3	3337	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2940	3	2940	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1391	2	1391	2	0.00
03/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1178	1	1178	1	0.00
03/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1280	1	1280	1	0.00
03/01/2011	R208 On 04-August-11			Bond Future	8.29	92.0411	8.2880	92.0411	0.00
03/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2604	2	2604	2	0.00
03/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2761	3	2761	3	0.00
03/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2451	2	2451	2	0.00
03/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2992	3	2992	3	0.00
03/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2688	3	2688	3	0.00
03/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2837	3	2837	3	0.00
03/01/2011	R209 On 03-February-11			Bond Future	8.24	80.7782	8.2440	80.7782	22,599.00
03/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6264	6	6264	6	0.00
03/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5896	6	5896	6	0.00
03/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6631	6	6631	6	0.00
03/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	47	0	47	0	0.00
03/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	80	0	80	0	0.00
03/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	62	0	62	0	0.00
03/01/2011	R209 On 05-May-11			Bond Future	8.30	78.8224	8.2990	78.8224	0.00
03/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3818	4	3818	4	0.00
03/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4072	4	4072	4	0.00
03/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3570	3	3570	3	0.00
03/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2280	2	2280	2	0.00
03/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1946	2	1946	2	0.00
03/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2108	2	2108	2	0.00
03/01/2011	R209 On 04-August-11			Bond Future	8.36	79.9652	8.3550	79.9652	0.00
03/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4458	4	4458	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4695	4	4695	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
03/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4226	4	4226	4	0.00
03/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13355	13	13355	13	0.00
03/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	438	0	438	0	0.00
03/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3420	4	3420	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3054	3	3054	3	0.00
03/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3233	3	3233	3	0.00
03/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7969	0.9610	126.7969	2.00
03/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32455	32	32455	32	0.00
03/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33087	33	33087	33	0.00
03/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31817	32	31817	32	0.00
03/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3812	1.7370	104.3812	589.00
03/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4315	4	4315	4	0.00
03/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4590	5	4590	5	0.00
03/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4038	4	4038	4	0.00
03/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11			Bond Future	2.48	102.6122	2.4840	102.6122	2,518.00
03/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4866	5	4866	5	0.00
03/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5323	5	5323	5	0.00
03/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4406	4	4406	4	0.00
03/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11			Bond Future	8.34	89.6569	8.3430	89.6569	0.00
03/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3525	4	3525	4	0.00
03/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2608	3	2608	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
03/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3065	4	3065	4	0.00
03/01/2011	R213 On 05-May-11			Bond Future	8.40	87.4278	8.4040	87.4278	0.00
03/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3124	4	3124	4	0.00
03/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4037	5	4037	5	0.00
03/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3579	4	3579	4	0.00
03/01/2011	R213 On 04-August-11			Bond Future	8.47	88.7001	8.4690	88.7001	0.00
03/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4573	5	4573	5	0.00
03/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3664	4	3664	4	0.00
03/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4116	5	4116	5	0.00
03/01/2011	TRT1 On 03-February-11			Index Future	343.42	342.2470	343.4220	342.2470	100.00
03/01/2011	TRT1 On 05-May-11			Index Future	348.11	346.9160	348.1080	346.9160	0.00