



# Derivatives Monthly Statistics Report

For March 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	AL7T On 05-May-11			Index Future	368.89	369.5350	368.8870	369.5350	30.00
01/03/2011	AL7T On 04-August-11			Index Future	374.13	374.7800	374.1260	374.7800	0.00
01/03/2011	ALBI On 05-May-11			Index Future	339.90	340.4150	339.9030	340.4150	1,064.00
01/03/2011	ALBI On 04-August-11			Index Future	344.73	345.2470	344.7310	345.2470	0.00
01/03/2011	CRD1 On 05-May-11			Index Future	154.08	154.1940	154.0840	154.1940	2.00
01/03/2011	CRD1 On 04-August-11			Index Future	156.20	156.3100	156.1990	156.3100	0.00
01/03/2011	GOVI On 05-May-11			GOVI	341.21	341.7070	341.2140	341.7070	208.00
01/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	77760	7	77760	7	0.00
01/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	77960	7	77960	7	0.00
01/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	77860	7	77860	7	0.00
01/03/2011	GOVI On 04-August-11			GOVI	346.06	346.5580	346.0610	346.5580	0.00
01/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	19490	1	19490	1	0.00
01/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	19290	1	19290	1	0.00
01/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	19390	1	19390	1	0.00
01/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2011	IGOV On 05-May-11			Index Future	150.28	150.1600	150.2810	150.1600	60.00
01/03/2011	IGOV On 04-August-11			Index Future	152.42	152.2920	152.4160	152.2920	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
01/03/2011	ILBI On 05-May-11			Index Future	406.34	405.9810	406.3350	405.9810	336.00
01/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4000	5.5950	94.4000	6,040.00
01/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3400	5.6280	94.3400	2,000.00
01/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3000	5.6780	94.3000	3,001.00
01/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2600	5.6990	94.2600	3,890.00
01/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2000	5.7160	94.2000	2,000.00
01/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.83	94.1400	5.8270	94.1400	0.00
01/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0000	5.9350	94.0000	14,390.00
01/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5800	6.4170	93.5800	5,390.00
01/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1800	6.8420	93.1800	1,290.00
01/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.27	92.7400	7.2690	92.7400	2,890.00
01/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3300	7.6940	92.3300	44,510.00
01/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	490.00
01/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	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
01/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2011	OTH1 On 05-May-11			Index Future	332.46	333.0780	332.4640	333.0780	3.00
01/03/2011	OTH1 On 04-August-11			Index Future	337.19	337.8060	337.1870	337.8060	0.00
01/03/2011	R157 On 05-May-11			Bond Future	7.88	122.4385	7.8750	122.4385	2,605.00
01/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	684	1	684	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	774	1	774	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	526	1	526	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	601	1	601	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1317	1	1317	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1448	1	1448	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1080	1	1080	1	0.00
01/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1195	1	1195	1	0.00
01/03/2011	R157 On 04-August-11			Bond Future	8.04	124.1963	8.0390	124.1963	0.00
01/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	619	1	619	1	0.00
01/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	679	1	679	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	565	1	565	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2849	3	2849	3	0.00
01/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2571	3	2571	3	0.00
01/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2707	3	2707	3	0.00
01/03/2011	R157 On 03-November-11			Bond Future	8.22	119.1449	8.2210	119.1449	3,694.00
01/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1908	2	1908	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1814	2	1814	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2005	2	2005	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	1722	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1889	2	1889	2	0.00
01/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1804	2	1804	2	0.00
01/03/2011	R157 On 02-February-12			Bond Future	8.42	120.9036	8.4190	120.9036	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
01/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2339	2	2339	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2249	2	2249	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2432	2	2432	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1995	2	1995	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2145	2	2145	2	0.00
01/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2068	2	2068	2	0.00
01/03/2011	R186 On 05-May-11			Bond Future	9.04	116.3425	9.0390	116.3425	18,980.00
01/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1301	1	1301	1	0.00
01/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1461	2	1461	2	0.00
01/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	125	0	125	0	5,500.00
01/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1153	1	1153	1	0.00
01/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4271	4	4271	4	0.00
01/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10097	10	10097	10	0.00
01/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3646	4	3646	4	0.00
01/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3952	4	3952	4	0.00
01/03/2011	R186 On 04-August-11			Bond Future	9.14	112.7160	9.1430	112.7160	0.00
01/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	975	1	975	1	0.00
01/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	887	1	887	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1070	1	1070	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8896	9	8896	9	0.00
01/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9694	10	9694	10	0.00
01/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9290	9	9290	9	0.00
01/03/2011	R186 On 03-November-11			Bond Future	9.25	114.3155	9.2480	114.3155	12,982.00
01/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3753	4	3753	4	0.00
01/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3948	4	3948	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3563	4	3563	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6186	6	6186	6	0.00
01/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5681	6	5681	6	0.00
01/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5929	6	5929	6	0.00
01/03/2011	R186 On 02-February-12			Bond Future	9.35	110.7048	9.3520	110.7048	0.00
01/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4025	4	4025	4	0.00
01/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4212	4	4212	4	0.00
01/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3844	4	3844	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
01/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7331	7	7331	7	0.00
01/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6816	7	6816	7	0.00
01/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7069	7	7069	7	0.00
01/03/2011	R201 On 05-May-11			Bond Future	7.49	107.3548	7.4860	107.3548	484.00
01/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1225	1	1225	1	0.00
01/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1336	1	1336	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1119	1	1119	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	438	0	438	0	0.00
01/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	339	0	0.00
01/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	386	0	386	0	0.00
01/03/2011	R201 On 04-August-11			Bond Future	7.64	104.4830	7.6390	104.4830	0.00
01/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	580	1	580	1	0.00
01/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	633	1	633	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	529	1	529	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1847	2	1847	2	0.00
01/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1649	2	1649	2	0.00
01/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1746	2	1746	2	0.00
01/03/2011	R201 On 03-November-11			Bond Future	7.81	105.9609	7.8080	105.9609	0.00
01/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1604	2	1604	2	0.00
01/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1524	2	1524	2	0.00
01/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1686	2	1686	2	0.00
01/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1019	1	1019	1	0.00
01/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1132	1	1132	1	0.00
01/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1075	1	1075	1	0.00
01/03/2011	R201 On 02-February-12			Bond Future	7.99	103.1172	7.9880	103.1172	0.00
01/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1958	2	1958	2	0.00
01/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1883	2	1883	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2034	2	2034	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1242	1	1242	1	0.00
01/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1344	1	1344	1	0.00
01/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1292	1	1292	1	0.00
01/03/2011	R202 On 05-May-11			Bond Future	0.33	168.5217	0.3290	168.5217	10,489.00
01/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	42	42656	42	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
01/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	43	43684	43	0.00
01/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	41	41617	41	0.00
01/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R203 On 05-May-11			Bond Future	8.46	100.3279	8.4630	100.3279	516.00
01/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	727	1	727	1	0.00
01/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	641	1	641	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	821	1	821	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1608	2	1608	2	0.00
01/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1915	2	1915	2	0.00
01/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1757	2	1757	2	0.00
01/03/2011	R203 On 04-August-11			Bond Future	8.61	101.7671	8.6050	101.7671	0.00
01/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	744	1	744	1	0.00
01/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	677	1	677	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	813	1	813	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3420	3	3420	3	0.00
01/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	4	3763	4	0.00
01/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3590	4	3590	4	0.00
01/03/2011	R203 On 03-November-11			Bond Future	8.76	99.0466	8.7570	99.0466	1,416.00
01/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1803	2	1803	2	0.00
01/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1904	2	1904	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	1705	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3080	3	3080	3	0.00
01/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2829	3	2829	3	0.00
01/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2953	3	2953	3	0.00
01/03/2011	R203 On 02-February-12			Bond Future	8.92	100.5081	8.9160	100.5081	0.00
01/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2420	2	2420	2	0.00
01/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2526	3	2526	3	0.00
01/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2317	2	2317	2	0.00
01/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3242	3	3242	3	0.00
01/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3022	3	3022	3	0.00
01/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3130	3	3130	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
01/03/2011	R204 On 05-May-11			Bond Future	8.66	99.6463	8.6560	99.6463	100.00
01/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	950	1	950	1	0.00
01/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1064	1	1064	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	844	1	844	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1958	2	1958	2	0.00
01/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1635	2	1635	2	0.00
01/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1792	2	1792	2	0.00
01/03/2011	R204 On 04-August-11			Bond Future	8.79	97.0460	8.7910	97.0460	0.00
01/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	642	1	642	1	0.00
01/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	703	1	703	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	584	1	584	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5083	5	5083	5	0.00
01/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4653	5	4653	5	0.00
01/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4866	5	4866	5	0.00
01/03/2011	R204 On 03-November-11			Bond Future	8.93	98.4185	8.9300	98.4185	1,876.00
01/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2285	2	2285	2	0.00
01/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2170	2	2170	2	0.00
01/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2404	3	2404	3	0.00
01/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3060	3	3060	3	0.00
01/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3335	3	3335	3	0.00
01/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3195	3	3195	3	0.00
01/03/2011	R204 On 02-February-12			Bond Future	9.07	95.8393	9.0720	95.8393	0.00
01/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2954	3	2954	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2833	3	2833	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3077	3	3077	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3184	3	3184	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3428	3	3428	3	0.00
01/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3305	3	3305	3	0.00
01/03/2011	R206 On 05-May-11			Bond Future	7.21	103.1597	7.2120	103.1597	0.00
01/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	950	1	950	1	0.00
01/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	866	1	866	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1036	1	1036	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	225	0	225	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
01/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	294	0	294	0	0.00
01/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	258	0	258	0	0.00
01/03/2011	R206 On 04-August-11			Bond Future	7.39	100.8741	7.3850	100.8741	0.00
01/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	417	0	417	0	0.00
01/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	380	0	380	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	459	0	459	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1197	1	1197	1	0.00
01/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1339	1	1339	1	0.00
01/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1265	1	1265	1	0.00
01/03/2011	R206 On 03-November-11			Bond Future	7.58	102.3004	7.5770	102.3004	0.00
01/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1117	1	1117	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1175	1	1175	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1060	1	1060	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	817	1	817	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	735	1	735	1	0.00
01/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	775	1	775	1	0.00
01/03/2011	R206 On 02-February-12			Bond Future	7.80	100.0473	7.7970	100.0473	0.00
01/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1258	1	1258	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1310	1	1310	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1207	1	1207	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	938	1	938	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	866	1	866	1	0.00
01/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	901	1	901	1	0.00
01/03/2011	R207 On 05-May-11			Bond Future	8.75	93.4281	8.7510	93.4281	1,020.00
01/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	845	1	845	1	0.00
01/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	949	1	949	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	748	1	748	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2468	2	2468	2	0.00
01/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2093	2	2093	2	0.00
01/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2277	2	2277	2	0.00
01/03/2011	R207 On 04-August-11			Bond Future	8.88	91.1255	8.8770	91.1255	0.00
01/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	960	1	960	1	0.00
01/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1042	1	1042	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
01/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	884	1	884	1	0.00
01/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4699	5	4699	5	0.00
01/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4280	4	4280	4	0.00
01/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4486	4	4486	4	0.00
01/03/2011	R207 On 03-November-11			Bond Future	9.00	92.4154	9.0020	92.4154	600.00
01/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2237	2	2237	2	0.00
01/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2121	2	2121	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2357	2	2357	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3444	3	3444	3	0.00
01/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3752	4	3752	4	0.00
01/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3595	4	3595	4	0.00
01/03/2011	R207 On 02-February-12			Bond Future	9.13	90.1412	9.1300	90.1412	0.00
01/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2966	3	2966	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2842	3	2842	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3093	3	3093	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3509	3	3509	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3782	4	3782	4	0.00
01/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3643	4	3643	4	0.00
01/03/2011	R208 On 05-May-11			Bond Future	8.84	87.2859	8.8440	87.2859	190.00
01/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	725	1	725	1	0.00
01/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	638	1	638	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	820	1	820	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2583	2	2583	2	0.00
01/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3011	3	3011	3	0.00
01/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2792	3	2792	3	0.00
01/03/2011	R208 On 04-August-11			Bond Future	8.96	88.5356	8.9590	88.5356	0.00
01/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	859	1	859	1	0.00
01/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	936	1	936	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	787	1	787	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5318	5	5318	5	0.00
01/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4853	5	4853	5	0.00
01/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5082	5	5082	5	0.00
01/03/2011	R208 On 03-November-11			Bond Future	9.08	86.3924	9.0760	86.3924	5,602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2198	2	2198	2	0.00
01/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2318	2	2318	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2081	2	2081	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4234	4	4234	4	0.00
01/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3892	4	3892	4	0.00
01/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4061	4	4061	4	0.00
01/03/2011	R208 On 02-February-12			Bond Future	9.19	87.6707	9.1940	87.6707	0.00
01/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3070	3	3070	3	0.00
01/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3202	3	3202	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2941	3	2941	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4296	4	4296	4	0.00
01/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3999	4	3999	4	0.00
01/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4145	4	4145	4	0.00
01/03/2011	R209 On 05-May-11			Bond Future	9.06	73.3171	9.0630	73.3171	21,100.00
01/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	519	1	519	1	0.00
01/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	601	1	601	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	447	1	447	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5351	5	5351	5	0.00
01/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4669	4	4669	4	0.00
01/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5003	5	5003	5	0.00
01/03/2011	R209 On 04-August-11			Bond Future	9.14	74.3720	9.1420	74.3720	0.00
01/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1297	1	1297	1	0.00
01/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1410	2	1410	2	0.00
01/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1193	1	1193	1	0.00
01/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7571	8	7571	8	0.00
01/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	952	1	952	1	0.00
01/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6684	6	6684	6	0.00
01/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6067	6	6067	6	0.00
01/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6369	6	6369	6	0.00
01/03/2011	R209 On 03-November-11			Bond Future	9.22	72.2814	9.2210	72.2814	1,033.00
01/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2464	3	2464	3	0.00
01/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2326	2	2326	2	0.00
01/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2610	3	2610	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
01/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5825	6	5825	6	0.00
01/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6339	6	6339	6	0.00
01/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6077	6	6077	6	0.00
01/03/2011	R209 On 02-February-12			Bond Future	9.30	73.3466	9.2990	73.3466	0.00
01/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3676	4	3676	4	0.00
01/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3516	4	3516	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3840	4	3840	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5688	6	5688	6	0.00
01/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6128	6	6128	6	0.00
01/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5904	6	5904	6	0.00
01/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	1.5870	105.6670	539.00
01/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3049	3	3049	3	0.00
01/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2777	3	2777	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3319	3	3319	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0715	2.3980	104.0715	2,518.00
01/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1918	2	1918	2	0.00
01/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	944	1	944	1	0.00
01/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1430	1	1430	1	0.00
01/03/2011	R213 On 05-May-11			Bond Future	9.09	82.4793	9.0860	82.4793	0.00
01/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8699	9	8699	9	0.00
01/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9612	9	9612	9	0.00
01/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9154	9	9154	9	0.00
01/03/2011	R213 On 04-August-11			Bond Future	9.17	83.6642	9.1730	83.6642	0.00
01/03/2011	R213 On 04-August-11	8.00	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
01/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10242	10	10242	10	0.00
01/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9333	9	9333	9	0.00
01/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9786	10	9786	10	0.00
01/03/2011	R213 On 03-November-11			Bond Future	9.26	81.3029	9.2620	81.3029	0.00
01/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4406	4	4406	4	0.00
01/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3595	3	3595	3	0.00
01/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3999	4	3999	4	0.00
01/03/2011	R213 On 02-February-12			Bond Future	9.35	82.5051	9.3510	82.5051	0.00
01/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3056	3	3056	3	0.00
01/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2278	2	2278	2	0.00
01/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2665	3	2665	3	0.00
01/03/2011	TRT1 On 05-May-11			Index Future	336.97	337.4520	336.9690	337.4520	100.00
01/03/2011	TRT1 On 04-August-11			Index Future	341.59	342.0830	341.5940	342.0830	0.00