



Derivatives Weekly Statistics Report

From: 17/01/2011 To: 17/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	AL7T On 03-February-11			Index Future	366.11	369.3530	366.1090	369.3530	30.00
17/01/2011	ALBI On 03-February-11			Index Future	338.14	341.0100	338.1440	341.0100	1,090.00
17/01/2011	ALBI On 05-May-11			Index Future	343.03	345.9390	343.0310	345.9390	2.00
17/01/2011	CRD1 On 03-February-11			Index Future	151.96	152.6570	151.9600	152.6570	2.00
17/01/2011	CRD1 On 05-May-11			Index Future	154.04	154.7440	154.0380	154.7440	0.00
17/01/2011	GOVI On 03-February-11			GOVI	339.07	341.8490	339.0730	341.8490	211.00
17/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	39370	1	4	1	0.00
17/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	39170	1	4	1	0.00
17/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	39270	1	4	1	0.00
17/01/2011	GOVI On 05-May-11			GOVI	343.97	346.7900	343.9740	346.7900	0.00
17/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	50160	2	5	2	0.00
17/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	50360	2	5	2	0.00
17/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	50260	2	5	2	0.00
17/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
17/01/2011	IGOV On 03-February-11			Index Future	147.77	148.1810	147.7720	148.1810	9.00
17/01/2011	IGOV On 05-May-11			Index Future	149.91	150.3230	149.9080	150.3230	0.00
17/01/2011	IGOV On 04-August-11			Index Future	152.06	152.4840	152.0630	152.4840	0.00
17/01/2011	ILBI On 03-February-11			Index Future	400.42	401.6370	400.4180	401.6370	353.00
17/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4560	94.4510	94.4560	7,791.00
17/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.53	94.4910	94.4690	94.4910	2,500.00
17/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4990	94.4600	94.4990	6,990.00
17/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.57	94.4920	94.4270	94.4920	2.00
17/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.4820	94.3970	94.4820	2,000.00
17/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.4520	94.3520	94.4520	3,890.00
17/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.84	94.2930	94.1560	94.2930	15,790.00
17/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.21	94.0110	93.7890	94.0110	5,290.00
17/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.7150	93.4800	93.7150	290.00
17/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.3810	93.1560	93.3810	390.00
17/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	93.0470	92.7900	93.0470	41,500.00
17/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.48	92.8100	92.5200	92.8100	390.00
17/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	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
17/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2011	OTH1 On 03-February-11			Index Future	332.80	336.1310	332.8000	336.1310	3.00
17/01/2011	OTH1 On 05-May-11			Index Future	337.61	340.9890	337.6100	340.9890	0.00
17/01/2011	R157 On 03-February-11			Bond Future	7.71	128.1465	127.4910	128.1465	7,886.00
17/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	997	2	1	2	0.00
17/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1166	2	1	2	0.00
17/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	840	1	1	1	0.00
17/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	228	0	0	0	0.00
17/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	125	0	0	0	0.00
17/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	170	0	0	0	0.00
17/01/2011	R157 On 05-May-11			Bond Future	7.85	123.1879	122.5242	123.1879	705.00
17/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1014	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1111	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	922	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	836	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1635	1	2	1	0.00
17/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1516	1	2	1	0.00
17/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1295	1	1	1	0.00
17/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1403	1	1	1	0.00
17/01/2011	R157 On 04-August-11			Bond Future	8.00	124.9775	124.3036	124.9775	0.00
17/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	739	1	1	1	0.00
17/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	804	1	1	1	0.00
17/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	678	1	1	1	0.00
17/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2816	2	3	2	0.00
17/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2551	2	3	2	0.00
17/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2681	2	3	2	0.00
17/01/2011	R186 On 03-February-11			Bond Future	8.68	118.3788	116.9416	118.3788	25,674.00
17/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3249	5	3	5	0.00
17/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3642	5	4	5	0.00
17/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2869	4	3	4	0.00
17/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	319	0	0	0	0.00
17/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9316	8	9	8	0.00
17/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	179	0	0	0	0.00
17/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	241	0	0	0	0.00
17/01/2011	R186 On 05-May-11			Bond Future	8.77	120.0846	118.6275	120.0846	500.00
17/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2957	4	3	4	0.00
17/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3196	4	3	4	0.00
17/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2727	4	3	4	0.00
17/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	605	1	1	1	5,500.00
17/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3335	3	3	3	0.00
17/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8067	7	8	7	0.00
17/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2871	2	3	2	0.00
17/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	3097	2	3	2	0.00
17/01/2011	R186 On 04-August-11			Bond Future	8.86	116.5382	115.0633	116.5382	0.00
17/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1852	2	2	2	0.00
17/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1708	2	2	2	0.00
17/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2003	3	2	3	0.00
17/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7260	6	7	6	0.00
17/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7947	7	8	7	0.00
17/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7599	7	8	7	0.00
17/01/2011	R201 On 03-February-11			Bond Future	7.53	105.6807	105.2021	105.6807	489.00
17/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1602	2	2	2	0.00
17/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1443	2	1	2	0.00
17/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1763	2	2	2	0.00
17/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	8	0	0	0	0.00
17/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	20	0	0	0	0.00
17/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	13	0	0	0	0.00
17/01/2011	R201 On 05-May-11			Bond Future	7.67	107.2079	106.7211	107.2079	0.00
17/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1022	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	936	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1114	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	687	1	1	1	0.00
17/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	825	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
17/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	753	1	1	1	0.00
17/01/2011	R201 On 04-August-11			Bond Future	7.83	104.3550	103.8655	104.3550	0.00
17/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	461	1	0	1	0.00
17/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	506	1	1	1	0.00
17/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	419	1	0	1	0.00
17/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2292	2	2	2	0.00
17/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2077	2	2	2	0.00
17/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2182	2	2	2	0.00
17/01/2011	R202 On 03-February-11			Bond Future	0.47	165.6956	165.1722	165.6956	3,739.00
17/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58035	59	58	59	0.00
17/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58882	59	59	59	0.00
17/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57179	58	57	58	0.00
17/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11			Bond Future	0.39	168.1121	167.5581	168.1121	6,500.00
17/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40899	41	41	41	0.00
17/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41927	42	42	42	0.00
17/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39860	40	40	40	0.00
17/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R203 On 03-February-11			Bond Future	8.31	103.7364	103.0341	103.7364	1,404.00
17/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1187	2	1	2	0.00
17/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1378	2	1	2	0.00
17/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	103	0	0	0	1,000.00
17/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1009	2	1	2	0.00
17/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	293	0	0	0	0.00
17/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1646	1	2	1	0.00
17/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	169	0	0	0	0.00
17/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	224	0	0	0	0.00
17/01/2011	R203 On 05-May-11			Bond Future	8.43	101.0774	100.3616	101.0774	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
17/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1109	1	1	1	0.00
17/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1215	2	1	2	0.00
17/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1010	1	1	1	0.00
17/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2130	2	2	2	0.00
17/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1848	1	2	1	0.00
17/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1985	2	2	2	0.00
17/01/2011	R203 On 04-August-11			Bond Future	8.57	102.5439	101.8226	102.5439	0.00
17/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	925	1	1	1	0.00
17/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	853	1	1	1	0.00
17/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1003	1	1	1	0.00
17/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3435	3	3	3	0.00
17/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	3	4	3	0.00
17/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3596	3	4	3	0.00
17/01/2011	R204 On 03-February-11			Bond Future	8.46	99.2799	98.4403	99.2799	1,926.00
17/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	764	1	1	1	0.00
17/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	927	2	1	2	0.00
17/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	619	1	1	1	0.00
17/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	691	0	1	0	0.00
17/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	444	0	0	0	0.00
17/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	558	0	1	0	0.00
17/01/2011	R204 On 05-May-11			Bond Future	8.58	100.7140	99.8619	100.7140	100.00
17/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1527	2	2	2	0.00
17/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1402	2	1	2	0.00
17/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1658	2	2	2	0.00
17/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1826	1	2	1	0.00
17/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2112	2	2	2	0.00
17/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1965	2	2	2	0.00
17/01/2011	R204 On 04-August-11			Bond Future	8.71	98.1479	97.2808	98.1479	0.00
17/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	875	1	1	1	0.00
17/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	951	1	1	1	0.00
17/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	803	1	1	1	0.00
17/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4874	4	5	4	0.00
17/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4474	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
17/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	4	5	4	0.00
17/01/2011	R206 On 03-February-11			Bond Future	7.18	101.7586	101.3202	101.7586	0.00
17/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2116	3	2	3	0.00
17/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1989	2	2	2	0.00
17/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2244	3	2	3	0.00
17/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 05-May-11			Bond Future	7.33	103.2274	102.7838	103.2274	0.00
17/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	908	1	1	1	0.00
17/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	982	1	1	1	0.00
17/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	837	1	1	1	0.00
17/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	539	0	1	0	0.00
17/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	445	0	0	0	0.00
17/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	491	0	0	0	0.00
17/01/2011	R206 On 04-August-11			Bond Future	7.50	100.9619	100.5128	100.9619	0.00
17/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	381	1	0	1	0.00
17/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	348	0	0	0	0.00
17/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	415	1	0	1	0.00
17/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1413	1	1	1	0.00
17/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1568	1	2	1	0.00
17/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1490	1	1	1	0.00
17/01/2011	R207 On 03-February-11			Bond Future	8.55	93.3338	92.4525	93.3338	800.00
17/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1421	2	1	2	0.00
17/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1642	2	2	2	0.00
17/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1214	2	1	2	0.00
17/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	355	0	0	0	0.00
17/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	208	0	0	0	0.00
17/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	274	0	0	0	0.00
17/01/2011	R207 On 05-May-11			Bond Future	8.66	94.6837	93.7911	94.6837	0.00
17/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1414	2	1	2	0.00
17/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1293	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1542	2	2	2	0.00
17/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2182	2	2	2	0.00
17/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2509	2	3	2	0.00
17/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2341	2	2	2	0.00
17/01/2011	R207 On 04-August-11			Bond Future	8.78	92.4183	91.5114	92.4183	0.00
17/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1235	2	1	2	0.00
17/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1331	2	1	2	0.00
17/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1143	1	1	1	0.00
17/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4434	4	4	4	0.00
17/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4046	3	4	3	0.00
17/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4238	4	4	4	0.00
17/01/2011	R208 On 03-February-11			Bond Future	8.57	91.1755	90.2468	91.1755	5,598.00
17/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1421	2	1	2	0.00
17/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1209	2	1	2	0.00
17/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1647	2	2	2	0.00
17/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	247	0	0	0	0.00
17/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	414	0	0	0	0.00
17/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	323	0	0	0	0.00
17/01/2011	R208 On 05-May-11			Bond Future	8.67	89.0958	88.1518	89.0958	100.00
17/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1455	2	1	2	0.00
17/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1589	2	2	2	0.00
17/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1329	2	1	2	0.00
17/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2658	2	3	2	0.00
17/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2308	2	2	2	0.00
17/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2478	2	2	2	0.00
17/01/2011	R208 On 04-August-11			Bond Future	8.77	90.3908	89.4334	90.3908	0.00
17/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1312	2	1	2	0.00
17/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1415	2	1	2	0.00
17/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1213	2	1	2	0.00
17/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4667	4	5	4	0.00
17/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4255	4	4	4	0.00
17/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4458	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
17/01/2011	R209 On 03-February-11			Bond Future	8.63	79.1312	77.9299	79.1312	22,596.00
17/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3083	4	3	4	0.00
17/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3420	5	3	5	0.00
17/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2754	4	3	4	0.00
17/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	231	0	0	0	0.00
17/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	129	0	0	0	0.00
17/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	174	0	0	0	0.00
17/01/2011	R209 On 05-May-11			Bond Future	8.70	77.1272	75.9081	77.1272	200.00
17/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1920	3	2	3	0.00
17/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2096	3	2	3	0.00
17/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	2	2	0.00
17/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3800	3	4	3	0.00
17/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3307	3	3	3	0.00
17/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3547	3	4	3	0.00
17/01/2011	R209 On 04-August-11			Bond Future	8.77	78.2489	77.0130	78.2489	0.00
17/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2630	3	3	3	0.00
17/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2807	3	3	3	0.00
17/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2460	3	2	3	0.00
17/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10273	11	10	11	0.00
17/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	743	1	1	1	0.00
17/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	5040	4	5	4	0.00
17/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4553	4	5	4	0.00
17/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4791	4	5	4	0.00
17/01/2011	R210 On 03-February-11			Bond Future	1.04	126.1337	125.4390	126.1337	2.00
17/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31115	32	31	32	0.00
17/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31747	32	32	32	0.00
17/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30477	31	30	31	0.00
17/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11			Bond Future	1.75	104.3117	104.3059	104.3117	589.00
17/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4251	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
17/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4527	5	5	5	0.00
17/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3975	4	4	4	0.00
17/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1770	102.1770	102.1770	2,518.00
17/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4440	4	4	4	0.00
17/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4898	5	5	5	0.00
17/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3981	4	4	4	0.00
17/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11			Bond Future	8.75	87.9722	86.7288	87.9722	0.00
17/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	6013	5	6	5	0.00
17/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6930	6	7	6	0.00
17/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6470	5	6	5	0.00
17/01/2011	R213 On 05-May-11			Bond Future	8.82	85.7067	84.4477	85.7067	0.00
17/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7488	6	7	6	0.00
17/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6575	5	7	5	0.00
17/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	7030	6	7	6	0.00
17/01/2011	R213 On 04-August-11			Bond Future	8.90	86.9536	85.6727	86.9536	0.00
17/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	7164	6	7	6	0.00
17/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	8073	7	8	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
17/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7617	6	8	6	0.00
17/01/2011	TRT1 On 03-February-11			Index Future	335.09	337.8270	335.0870	337.8270	100.00
17/01/2011	TRT1 On 05-May-11			Index Future	339.67	342.4450	339.6690	342.4450	0.00