



Derivatives Weekly Statistics Report

From: 14/03/2011 To: 14/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	AL7T On 05-May-11			Index Future	367.89	366.6530	367.8940	366.6530	30.00
14/03/2011	AL7T On 04-August-11			Index Future	373.14	371.8750	373.1360	371.8750	0.00
14/03/2011	ALBI On 05-May-11			Index Future	339.48	338.5580	339.4760	338.5580	1,064.00
14/03/2011	ALBI On 04-August-11			Index Future	344.31	343.3800	344.3140	343.3800	0.00
14/03/2011	CAAB On 18-March-11			Can-Do Future	6.87	6.9181	6.8652	6.9181	524,280.00
14/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	46	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	79	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	25	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	60	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	14	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	31	0	0	0	0.00
14/03/2011	CAAC On 18-March-11			Can-Do Future	9.59	9.5555	9.5879	9.5555	7,857.00
14/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	44	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	27	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	72	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	34	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	89	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	56	0	0	0	0.00
14/03/2011	CRD1 On 05-May-11			Index Future	154.23	153.9040	154.2310	153.9040	2.00
14/03/2011	CRD1 On 04-August-11			Index Future	156.35	156.0200	156.3520	156.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	GOVI On 05-May-11			GOVI	340.77	339.8540	340.7680	339.8540	209.00
14/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	82420	9	8	9	0.00
14/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	82220	9	8	9	0.00
14/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	82320	9	8	9	0.00
14/03/2011	GOVI On 04-August-11			GOVI	345.62	344.6940	345.6240	344.6940	0.00
14/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	23660	3	2	3	0.00
14/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	23860	3	2	3	0.00
14/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	23760	3	2	3	0.00
14/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2011	IGOV On 05-May-11			Index Future	150.53	150.5410	150.5260	150.5410	61.00
14/03/2011	IGOV On 04-August-11			Index Future	152.67	152.6850	152.6710	152.6850	0.00
14/03/2011	ILBI On 05-May-11			Index Future	407.21	407.2190	407.2070	407.2190	336.00
14/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4190	94.4230	94.4190	6,040.00

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14/03/2011	JBAF On	20-April-11			Jibar Tradeable Future	5.62	94.3810	94.3840	94.3810	2,001.00
14/03/2011	JBAF On	18-May-11			Jibar Tradeable Future	5.64	94.3510	94.3580	94.3510	3,001.00
14/03/2011	JBAF On	15-June-11			Jibar Tradeable Future	5.66	94.3160	94.3380	94.3160	3,890.00
14/03/2011	JBAF On	20-July-11			Jibar Tradeable Future	5.70	94.2500	94.2960	94.2500	2,000.00
14/03/2011	JBAF On	17-August-11			Jibar Tradeable Future	5.77	94.1780	94.2340	94.1780	0.00
14/03/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.86	94.0560	94.1440	94.0560	14,390.00
14/03/2011	JBAF On	21-December-11			Jibar Tradeable Future	6.45	93.4740	93.5540	93.4740	5,390.00
14/03/2011	JBAF On	20-March-12			Jibar Tradeable Future	6.99	92.9460	93.0100	92.9460	1,090.00
14/03/2011	JBAF On	20-June-12			Jibar Tradeable Future	7.50	92.4110	92.5030	92.4110	2,890.00
14/03/2011	JBAF On	19-September-12			Jibar Tradeable Future	7.91	92.0140	92.0950	92.0140	44,710.00
14/03/2011	JBAF On	19-December-12			Jibar Tradeable Future	8.30	91.6200	91.7000	91.6200	490.00
14/03/2011	JN02 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN02 On	05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On	05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On	05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On	05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
14/03/2011	JN02 On	05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/03/2011	JN02 On	05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/03/2011	JN05 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN05 On	05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On	05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On	05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On	05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/03/2011	JN05 On	05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
14/03/2011	JN05 On	05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/03/2011	JN10 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN10 On	05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On	05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On	05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On	05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On	05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00

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14/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/03/2011	OTH1 On 05-May-11			Index Future	332.15	331.2090	332.1460	331.2090	3.00
14/03/2011	OTH1 On 04-August-11			Index Future	336.88	335.9260	336.8790	335.9260	0.00
14/03/2011	R157 On 05-May-11			Bond Future	7.90	122.0965	122.2918	122.0965	2,405.00
14/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	546	0	1	0	0.00
14/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	630	1	1	1	0.00
14/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	471	0	0	0	0.00
14/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	402	0	0	0	0.00
14/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1434	2	1	2	0.00
14/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1297	1	1	1	0.00
14/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1046	1	1	1	0.00
14/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1167	1	1	1	0.00
14/03/2011	R157 On 04-August-11			Bond Future	8.07	123.8520	124.0546	123.8520	0.00
14/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	541	1	1	1	0.00
14/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	490	0	0	0	0.00
14/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	596	1	1	1	0.00
14/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2592	3	3	3	0.00
14/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2877	3	3	3	0.00
14/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2732	3	3	3	0.00
14/03/2011	R157 On 03-November-11			Bond Future	8.25	118.7971	119.0013	118.7971	3,694.00
14/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1805	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1901	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1713	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1893	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1805	2	2	2	0.00
14/03/2011	R157 On 02-February-12			Bond Future	8.45	120.5460	120.7497	120.5460	0.00
14/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2237	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2329	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2148	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2158	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2005	2	2	2	0.00

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14/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2080	2	2	2	0.00
14/03/2011	R186 On 05-May-11			Bond Future	9.02	116.0898	116.3335	116.0898	28,849.00
14/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1145	1	1	1	0.00
14/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1304	1	1	1	0.00
14/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1000	1	1	1	0.00
14/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	77	0	0	0	5,500.00
14/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3902	4	4	4	0.00
14/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9833	10	10	10	0.00
14/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3273	3	3	3	0.00
14/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3579	4	4	4	0.00
14/03/2011	R186 On 04-August-11			Bond Future	9.12	112.4685	112.7160	112.4685	0.00
14/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	911	1	1	1	0.00
14/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1004	1	1	1	0.00
14/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	825	1	1	1	0.00
14/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9411	10	9	10	0.00
14/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8609	9	9	9	0.00
14/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9005	9	9	9	0.00
14/03/2011	R186 On 03-November-11			Bond Future	9.22	114.0643	114.3068	114.0643	12,982.00
14/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3729	4	4	4	0.00
14/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3537	3	4	3	0.00
14/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3927	4	4	4	0.00
14/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5434	6	5	6	0.00
14/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5935	6	6	6	0.00
14/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5680	6	6	6	0.00
14/03/2011	R186 On 02-February-12			Bond Future	9.33	110.4502	110.6963	110.4502	0.00
14/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4019	4	4	4	0.00
14/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3835	4	4	4	0.00
14/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4208	4	4	4	0.00
14/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6592	7	7	7	0.00
14/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7101	7	7	7	0.00
14/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6842	7	7	7	0.00
14/03/2011	R201 On 05-May-11			Bond Future	7.48	107.2366	107.3101	107.2366	484.00

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14/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1170	1	1	1	0.00
14/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1061	1	1	1	0.00
14/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1285	1	1	1	0.00
14/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	269	0	0	0	0.00
14/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	361	0	0	0	0.00
14/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	312	0	0	0	0.00
14/03/2011	R201 On 04-August-11			Bond Future	7.63	104.3728	104.4473	104.3728	0.00
14/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	548	1	1	1	0.00
14/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	498	0	0	0	0.00
14/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	601	1	1	1	0.00
14/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1590	2	2	2	0.00
14/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1789	2	2	2	0.00
14/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1688	2	2	2	0.00
14/03/2011	R201 On 03-November-11			Bond Future	7.80	105.8475	105.9222	105.8475	0.00
14/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1585	2	2	2	0.00
14/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1668	2	2	2	0.00
14/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1504	1	2	1	0.00
14/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1085	1	1	1	0.00
14/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	974	1	1	1	0.00
14/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1028	1	1	1	0.00
14/03/2011	R201 On 02-February-12			Bond Future	7.98	102.9972	103.0712	102.9972	0.00
14/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1939	2	2	2	0.00
14/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2016	2	2	2	0.00
14/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1863	2	2	2	0.00
14/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1303	1	1	1	0.00
14/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1203	1	1	1	0.00
14/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1253	1	1	1	0.00
14/03/2011	R202 On 05-May-11			Bond Future	0.29	170.6174	170.3500	170.6174	10,489.00
14/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43691	44	44	44	0.00
14/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44719	45	45	45	0.00
14/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42652	43	43	43	0.00
14/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00

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14/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R203 On 05-May-11			Bond Future	8.54	99.5759	99.8290	99.5759	516.00
14/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	488	0	0	0	0.00
14/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	566	1	1	1	0.00
14/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	419	0	0	0	0.00
14/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2072	2	2	2	0.00
14/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1732	2	2	2	0.00
14/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1897	2	2	2	0.00
14/03/2011	R203 On 04-August-11			Bond Future	8.69	101.0069	101.2641	101.0069	0.00
14/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	585	1	1	1	0.00
14/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	644	1	1	1	0.00
14/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	527	0	1	0	0.00
14/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3996	4	4	4	0.00
14/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3634	4	4	4	0.00
14/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3814	4	4	4	0.00
14/03/2011	R203 On 03-November-11			Bond Future	8.84	98.2763	98.5366	98.2763	1,416.00
14/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1581	1	2	1	0.00
14/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1490	1	1	1	0.00
14/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1675	2	2	2	0.00
14/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2985	3	3	3	0.00
14/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3251	3	3	3	0.00
14/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3116	3	3	3	0.00
14/03/2011	R203 On 02-February-12			Bond Future	9.01	99.7229	99.9852	99.7229	0.00
14/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2183	2	2	2	0.00
14/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2086	2	2	2	0.00
14/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2283	2	2	2	0.00
14/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3178	3	3	3	0.00
14/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3411	4	3	4	0.00
14/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3292	3	3	3	0.00
14/03/2011	R204 On 05-May-11			Bond Future	8.74	98.7421	99.0245	98.7421	100.00
14/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	656	1	1	1	0.00
14/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	568	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	752	1	1	1	0.00
14/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1757	2	2	2	0.00
14/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2116	2	2	2	0.00
14/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1932	2	2	2	0.00
14/03/2011	R204 On 04-August-11			Bond Future	8.88	96.1346	96.4183	96.1346	0.00
14/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	491	0	0	0	0.00
14/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	443	0	0	0	0.00
14/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	543	1	1	1	0.00
14/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4928	5	5	5	0.00
14/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5377	6	5	6	0.00
14/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5150	5	5	5	0.00
14/03/2011	R204 On 03-November-11			Bond Future	9.02	97.4917	97.7860	97.4917	1,876.00
14/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2019	2	2	2	0.00
14/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2131	2	2	2	0.00
14/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1911	2	2	2	0.00
14/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3512	4	4	4	0.00
14/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3224	3	3	3	0.00
14/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3366	4	3	4	0.00
14/03/2011	R204 On 02-February-12			Bond Future	9.17	94.8950	95.1891	94.8950	0.00
14/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2674	3	3	3	0.00
14/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2792	3	3	3	0.00
14/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2559	2	3	2	0.00
14/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3605	4	4	4	0.00
14/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3350	4	3	4	0.00
14/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3475	4	3	4	0.00
14/03/2011	R206 On 05-May-11			Bond Future	7.15	103.0849	103.2177	103.0849	0.00
14/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1020	1	1	1	0.00
14/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1113	1	1	1	0.00
14/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	928	1	1	1	0.00
14/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	197	0	0	0	0.00
14/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	142	0	0	0	0.00
14/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	169	0	0	0	0.00
14/03/2011	R206 On 04-August-11			Bond Future	7.31	100.8039	100.9400	100.8039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	445	0	0	0	0.00
14/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	489	0	0	0	0.00
14/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	405	0	0	0	0.00
14/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1197	1	1	1	0.00
14/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1060	1	1	1	0.00
14/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1127	1	1	1	0.00
14/03/2011	R206 On 03-November-11			Bond Future	7.49	102.2291	102.3659	102.2291	0.00
14/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1190	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1131	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1252	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	641	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	717	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	678	1	1	1	0.00
14/03/2011	R206 On 02-February-12			Bond Future	7.70	99.9697	100.1072	99.9697	0.00
14/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1332	1	1	1	0.00
14/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1279	1	1	1	0.00
14/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1386	1	1	1	0.00
14/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	776	1	1	1	0.00
14/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	844	1	1	1	0.00
14/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	810	1	1	1	0.00
14/03/2011	R207 On 05-May-11			Bond Future	8.81	92.7355	92.9712	92.7355	1,020.00
14/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	604	1	1	1	0.00
14/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	523	0	1	0	0.00
14/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	694	1	1	1	0.00
14/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2154	2	2	2	0.00
14/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2559	3	3	3	0.00
14/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2351	3	2	3	0.00
14/03/2011	R207 On 04-August-11			Bond Future	8.94	90.4305	90.6705	90.4305	0.00
14/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	796	1	1	1	0.00
14/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	728	1	1	1	0.00
14/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	870	1	1	1	0.00
14/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4426	5	4	5	0.00
14/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4860	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
14/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4640	5	5	5	0.00
14/03/2011	R207 On 03-November-11			Bond Future	9.06	91.7075	91.9515	91.7075	600.00
14/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2025	2	2	2	0.00
14/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2139	2	2	2	0.00
14/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1915	2	2	2	0.00
14/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3865	4	4	4	0.00
14/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3545	4	4	4	0.00
14/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3703	4	4	4	0.00
14/03/2011	R207 On 02-February-12			Bond Future	9.19	89.4174	89.6647	89.4174	0.00
14/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2744	3	3	3	0.00
14/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2867	3	3	3	0.00
14/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2625	3	3	3	0.00
14/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3896	4	4	4	0.00
14/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3614	4	4	4	0.00
14/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3752	4	4	4	0.00
14/03/2011	R208 On 05-May-11			Bond Future	8.86	86.7364	87.0431	86.7364	190.00
14/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	568	1	1	1	0.00
14/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	654	1	1	1	0.00
14/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	490	0	0	0	0.00
14/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2928	3	3	3	0.00
14/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2482	3	2	3	0.00
14/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2700	3	3	3	0.00
14/03/2011	R208 On 04-August-11			Bond Future	8.97	87.9877	88.2986	87.9877	120.00
14/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	766	1	1	1	0.00
14/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	839	1	1	1	0.00
14/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	698	1	1	1	0.00
14/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5287	6	5	6	0.00
14/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4814	5	5	5	0.00
14/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5047	5	5	5	0.00
14/03/2011	R208 On 03-November-11			Bond Future	9.09	85.8352	86.1498	85.8352	5,604.00
14/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2094	2	2	2	0.00
14/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1979	2	2	2	0.00
14/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2212	2	2	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
14/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3848	4	4	4	0.00
14/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4194	4	4	4	0.00
14/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4019	4	4	4	0.00
14/03/2011	R208 On 02-February-12			Bond Future	9.21	87.0942	87.4175	87.0942	0.00
14/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2970	3	3	3	0.00
14/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2842	3	3	3	0.00
14/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3101	3	3	3	0.00
14/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3963	4	4	4	0.00
14/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4263	4	4	4	0.00
14/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4111	4	4	4	0.00
14/03/2011	R209 On 05-May-11			Bond Future	9.09	72.6280	72.8238	72.6280	21,100.00
14/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	345	0	0	0	0.00
14/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	289	0	0	0	0.00
14/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	411	0	0	0	0.00
14/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4706	5	5	5	0.00
14/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5420	6	5	6	0.00
14/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5056	5	5	5	0.00
14/03/2011	R209 On 04-August-11			Bond Future	9.17	73.6704	73.8782	73.6704	0.00
14/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1126	1	1	1	0.00
14/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1231	1	1	1	0.00
14/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7292	7	7	7	0.00
14/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1029	1	1	1	0.00
14/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6744	7	7	7	0.00
14/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	897	1	1	1	0.00
14/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6112	6	6	6	0.00
14/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6422	7	6	7	0.00
14/03/2011	R209 On 03-November-11			Bond Future	9.25	71.5679	71.7800	71.5679	1,033.00
14/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2279	2	2	2	0.00
14/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2419	2	2	2	0.00
14/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2145	2	2	2	0.00
14/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6386	7	6	7	0.00
14/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5862	6	6	6	0.00
14/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6120	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R209 On 02-February-12			Bond Future	9.33	72.6214	72.8304	72.6214	0.00
14/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3479	3	3	3	0.00
14/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3639	4	4	4	0.00
14/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3323	3	3	3	0.00
14/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6174	6	6	6	0.00
14/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5726	6	6	6	0.00
14/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5946	6	6	6	0.00
14/03/2011	R211 On 05-May-11			Bond Future	1.61	105.4318	105.5382	105.4318	539.00
14/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2926	3	3	3	0.00
14/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3196	3	3	3	0.00
14/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2654	3	3	3	0.00
14/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11			Bond Future	2.40	104.3211	104.0235	104.3211	2,518.00
14/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1956	2	2	2	0.00
14/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	983	1	1	1	0.00
14/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1468	1	1	1	0.00
14/03/2011	R213 On 05-May-11			Bond Future	9.14	81.8133	81.8980	81.8133	0.00
14/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10038	10	10	10	0.00
14/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9125	9	9	9	0.00
14/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9580	10	10	10	0.00
14/03/2011	R213 On 04-August-11			Bond Future	9.23	82.9860	83.0769	82.9860	0.00
14/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9760	10	10	10	0.00
14/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10668	11	11	11	0.00
14/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10212	10	10	10	0.00
14/03/2011	R213 On 03-November-11			Bond Future	9.32	80.6279	80.7174	80.6279	0.00
14/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4833	5	5	5	0.00
14/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4023	4	4	4	0.00
14/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4426	5	4	5	0.00
14/03/2011	R213 On 02-February-12			Bond Future	9.41	81.8115	81.8995	81.8115	0.00
14/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3506	4	4	4	0.00
14/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2727	3	3	3	0.00
14/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3115	3	3	3	0.00
14/03/2011	TRT1 On 05-May-11			Index Future	336.54	335.6200	336.5410	335.6200	100.00
14/03/2011	TRT1 On 04-August-11			Index Future	341.17	340.2340	341.1690	340.2340	0.00