



# Derivatives Monthly Statistics Report

For February 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AL7T On 03-February-11			Index Future	366.07	364.5390	366.0710	364.5390	30.00
01/02/2011	AL7T On 05-May-11			Index Future	371.36	369.8090	371.3630	369.8090	0.00
01/02/2011	AL7T On 04-August-11			Index Future	376.71	375.1370	376.7140	375.1370	0.00
01/02/2011	ALBI On 03-February-11			Index Future	337.89	336.6670	337.8880	336.6670	133.00
01/02/2011	ALBI On 05-May-11			Index Future	342.77	341.5350	342.7730	341.5350	982.00
01/02/2011	ALBI On 04-August-11			Index Future	347.71	346.4550	347.7120	346.4550	0.00
01/02/2011	CRD1 On 03-February-11			Index Future	151.74	151.4240	151.7440	151.4240	0.00
01/02/2011	CRD1 On 05-May-11			Index Future	153.82	153.4990	153.8240	153.4990	2.00
01/02/2011	CRD1 On 04-August-11			Index Future	155.93	155.5960	155.9260	155.5960	0.00
01/02/2011	GOVI On 03-February-11			GOVI	338.71	337.5340	338.7090	337.5340	166.00
01/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	43010	5	43010	5	0.00
01/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	42810	5	42810	5	0.00
01/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	42910	5	42910	5	0.00
01/02/2011	GOVI On 05-May-11			GOVI	343.61	342.4140	343.6060	342.4140	139.00
01/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	53840	7	53840	7	0.00
01/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	54040	7	54040	7	0.00
01/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	53940	7	53940	7	0.00

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01/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2011	IGOV On 03-February-11			Index Future	147.29	147.1180	147.2850	147.1180	9.00
01/02/2011	IGOV On 05-May-11			Index Future	149.41	149.2450	149.4140	149.2450	0.00
01/02/2011	IGOV On 04-August-11			Index Future	151.57	151.3950	151.5670	151.3950	0.00
01/02/2011	ILBI On 03-February-11			Index Future	398.49	398.0410	398.4940	398.0410	17.00
01/02/2011	ILBI On 05-May-11			Index Future	404.15	403.5450	404.1540	403.5450	336.00
01/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3790	5.6100	94.3790	5,000.00
01/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3100	5.6600	94.3100	5,790.00
01/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.70	94.2440	5.7040	94.2440	2.00
01/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.1880	5.7520	94.1880	2,000.00
01/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1350	5.8040	94.1350	3,890.00
01/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0680	5.8810	94.0680	1,500.00
01/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9250	6.0320	93.9250	14,890.00
01/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.48	93.4430	6.4800	93.4430	5,290.00
01/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9980	6.9150	92.9980	790.00
01/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.5660	7.3530	92.5660	2,890.00
01/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.1320	7.7790	92.1320	44,510.00
01/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.14	91.7260	8.1400	91.7260	490.00
01/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	OTH1 On 03-February-11			Index Future	333.10	331.6470	333.1000	331.6470	0.00
01/02/2011	OTH1 On 05-May-11			Index Future	337.92	336.4420	337.9160	336.4420	3.00
01/02/2011	OTH1 On 04-August-11			Index Future	342.79	341.2890	342.7850	341.2890	0.00
01/02/2011	R157 On 03-February-11			Bond Future	7.84	126.7155	7.8360	126.7155	5,062.00
01/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	334	0	334	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	511	0	511	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	192	0	192	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	132	0	132	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	22	0	0.00
01/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	59	0	59	0	0.00
01/02/2011	R157 On 05-May-11			Bond Future	7.98	121.7355	7.9830	121.7355	2,605.00
01/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	743	1	743	1	0.00
01/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	823	1	823	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	597	1	597	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	667	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1823	2	1823	2	0.00
01/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1958	2	1958	2	0.00
01/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1569	2	1569	2	0.00

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01/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1693	2	1693	2	0.00
01/02/2011	R157 On 04-August-11			Bond Future	8.15	123.5090	8.1490	123.5090	0.00
01/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	655	1	655	1	0.00
01/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	712	1	712	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	601	1	601	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3305	3	3305	3	0.00
01/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3025	3	3025	3	0.00
01/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3163	3	3163	3	0.00
01/02/2011	R157 On 03-November-11			Bond Future	8.33	118.4934	8.3270	118.4934	3,694.00
01/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1820	2	1820	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1912	2	1912	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1731	2	1731	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2186	2	2186	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2009	2	2009	2	0.00
01/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2096	2	2096	2	0.00
01/02/2011	R186 On 03-February-11			Bond Future	8.66	116.5344	8.6590	116.5344	25,653.00
01/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3179	3	3179	3	0.00
01/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3634	3	3634	3	0.00
01/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2722	2	2722	2	0.00
01/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
01/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9145	10	9145	10	0.00
01/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 05-May-11			Bond Future	8.75	118.2188	8.7460	118.2188	8,235.00
01/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3008	3	3008	3	0.00
01/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3248	3	3248	3	0.00
01/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	655	1	655	1	5,500.00
01/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2779	3	2779	3	0.00
01/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3210	4	3210	4	0.00
01/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7940	8	7940	8	0.00
01/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2746	3	2746	3	0.00
01/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2971	3	2971	3	0.00

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01/02/2011	R186 On 04-August-11			Bond Future	8.84	114.6534	8.8370	114.6534	140.00
01/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1909	2	1909	2	0.00
01/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1767	2	1767	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2058	2	2058	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7133	8	7133	8	0.00
01/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7823	8	7823	8	0.00
01/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7473	8	7473	8	0.00
01/02/2011	R186 On 03-November-11			Bond Future	8.93	116.3203	8.9260	116.3203	12,959.00
01/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5382	5	5382	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5148	5	5148	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5621	5	5621	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4516	5	4516	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4933	5	4933	5	0.00
01/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4720	5	4720	5	0.00
01/02/2011	R201 On 03-February-11			Bond Future	7.68	104.5381	7.6760	104.5381	489.00
01/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1083	1	1083	1	0.00
01/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	917	1	917	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1249	1	1249	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 05-May-11			Bond Future	7.83	106.0512	7.8270	106.0512	0.00
01/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	794	1	794	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	719	1	719	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1120	1	1120	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	955	1	955	1	0.00
01/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1037	1	1037	1	0.00
01/02/2011	R201 On 04-August-11			Bond Future	8.00	103.1850	8.0020	103.1850	0.00
01/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	386	0	386	0	0.00
01/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	426	0	426	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	351	0	351	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2742	3	2742	3	0.00

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01/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2516	3	2516	3	0.00
01/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2626	3	2626	3	0.00
01/02/2011	R201 On 03-November-11			Bond Future	8.19	104.6839	8.1890	104.6839	0.00
01/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1188	1	1188	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1254	1	1254	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1125	1	1125	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1780	2	1780	2	0.00
01/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1634	2	1634	2	0.00
01/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1706	2	1706	2	0.00
01/02/2011	R202 On 03-February-11			Bond Future	0.47	165.1142	0.4670	165.1142	3,608.00
01/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57977	58	57977	58	0.00
01/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58824	59	58824	59	0.00
01/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	57121	57	57121	57	0.00
01/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11			Bond Future	0.39	167.4999	0.3910	167.4999	6,500.00
01/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40841	41	40841	41	0.00
01/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41869	42	41869	42	0.00
01/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39802	40	39802	40	0.00
01/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R203 On 03-February-11			Bond Future	8.33	102.6555	8.3260	102.6555	1,402.00
01/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	874	1	874	1	0.00
01/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1113	1	1113	1	0.00
01/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
01/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	646	0	646	0	0.00
01/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	30	0	30	0	0.00
01/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1643	2	1643	2	0.00
01/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	3	0	3	0	0.00
01/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	11	0	11	0	0.00
01/02/2011	R203 On 05-May-11			Bond Future	8.45	99.9774	8.4520	99.9774	516.00

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01/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1015	1	1015	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	920	1	920	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1116	1	1116	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1850	2	1850	2	0.00
01/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2141	2	2141	2	0.00
01/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1992	2	1992	2	0.00
01/02/2011	R203 On 04-August-11			Bond Future	8.59	101.4345	8.5880	101.4345	0.00
01/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	932	1	932	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	861	1	861	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1008	1	1008	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3537	4	3537	4	0.00
01/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3869	4	3869	4	0.00
01/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3700	4	3700	4	0.00
01/02/2011	R203 On 03-November-11			Bond Future	8.73	98.7446	8.7310	98.7446	1,404.00
01/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1975	2	1975	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1873	2	1873	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2080	2	2080	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2889	3	2889	3	0.00
01/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3133	3	3133	3	0.00
01/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3009	3	3009	3	0.00
01/02/2011	R204 On 03-February-11			Bond Future	8.47	98.1181	8.4650	98.1181	1,914.00
01/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	349	0	349	0	0.00
01/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	546	0	546	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	200	0	200	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	284	1	284	1	0.00
01/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	74	0	74	0	0.00
01/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	154	0	154	0	0.00
01/02/2011	R204 On 05-May-11			Bond Future	8.58	99.5334	8.5830	99.5334	100.00
01/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1498	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1627	1	1627	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1375	1	1375	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2096	2	2096	2	0.00
01/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1805	2	1805	2	0.00

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01/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1947	2	1947	2	0.00
01/02/2011	R204 On 04-August-11			Bond Future	8.71	96.9523	8.7100	96.9523	0.00
01/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	944	1	944	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	799	1	799	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4876	5	4876	5	0.00
01/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4472	5	4472	5	0.00
01/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	5	4672	5	0.00
01/02/2011	R204 On 03-November-11			Bond Future	8.84	98.3631	8.8380	98.3631	1,867.00
01/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2607	2	2607	2	0.00
01/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2735	3	2735	3	0.00
01/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2475	2	0.00
01/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3176	3	3176	3	0.00
01/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2927	3	2927	3	0.00
01/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3053	3	3053	3	0.00
01/02/2011	R206 On 03-February-11			Bond Future	7.35	100.7541	7.3510	100.7541	0.00
01/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1672	2	1672	2	0.00
01/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1545	1	1545	1	0.00
01/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1800	2	1800	2	0.00
01/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 05-May-11			Bond Future	7.51	102.2113	7.5140	102.2113	0.00
01/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	653	1	653	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	595	1	595	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	715	1	715	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	629	1	629	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	748	1	748	1	0.00
01/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	686	1	686	1	0.00
01/02/2011	R206 On 04-August-11			Bond Future	7.71	99.9338	7.7120	99.9338	0.00
01/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	313	0	313	0	0.00
01/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	286	0	286	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	344	0	344	0	0.00



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01/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1795	2	1795	2	0.00
01/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1959	2	1959	2	0.00
01/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1875	2	1875	2	0.00
01/02/2011	R206 On 03-November-11			Bond Future	7.92	101.3861	7.9240	101.3861	0.00
01/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	877	1	877	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	830	1	830	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	924	1	924	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1168	1	1168	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1271	1	1271	1	0.00
01/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1219	1	1219	1	0.00
01/02/2011	R207 On 03-February-11			Bond Future	8.55	92.0216	8.5500	92.0216	800.00
01/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1167	1	1167	1	0.00
01/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1448	1	1448	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	896	1	896	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	25	0	25	0	0.00
01/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	2	0	2	0	0.00
01/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	8	0	8	0	0.00
01/02/2011	R207 On 05-May-11			Bond Future	8.66	93.3545	8.6600	93.3545	285.00
01/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1364	1	1364	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1489	1	1489	1	0.00
01/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1246	1	1246	1	0.00
01/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2450	3	2450	3	0.00
01/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2117	2	2117	2	0.00
01/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2280	3	2280	3	0.00
01/02/2011	R207 On 04-August-11			Bond Future	8.78	91.0705	8.7790	91.0705	0.00
01/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1292	1	1292	1	0.00
01/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1388	1	1388	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1201	1	1201	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4476	5	4476	5	0.00
01/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4087	4	4087	4	0.00
01/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4278	5	4278	5	0.00
01/02/2011	R207 On 03-November-11			Bond Future	8.89	92.3940	8.8920	92.3940	600.00
01/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2659	2	2659	2	0.00

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01/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2789	3	2789	3	0.00
01/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2532	2	2532	2	0.00
01/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3573	4	3573	4	0.00
01/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3286	4	3286	4	0.00
01/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3427	4	3427	4	0.00
01/02/2011	R208 On 03-February-11			Bond Future	8.58	89.7872	8.5790	89.7872	5,598.00
01/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1060	1	1060	1	0.00
01/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	785	1	785	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1350	1	1350	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	6	0	6	0	0.00
01/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	46	0	46	0	0.00
01/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	17	0	17	0	0.00
01/02/2011	R208 On 05-May-11			Bond Future	8.68	87.6846	8.6780	87.6846	190.00
01/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1410	1	1410	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1287	1	1287	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1539	1	1539	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2312	3	2312	3	0.00
01/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2670	3	2670	3	0.00
01/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2487	3	2487	3	0.00
01/02/2011	R208 On 04-August-11			Bond Future	8.78	88.9655	8.7830	88.9655	0.00
01/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1346	1	1346	1	0.00
01/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1446	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1250	1	1250	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4757	5	4757	5	0.00
01/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4339	5	4339	5	0.00
01/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4545	5	4545	5	0.00
01/02/2011	R208 On 03-November-11			Bond Future	8.89	86.8574	8.8880	86.8574	5,584.00
01/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2834	3	2834	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2698	3	2698	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2973	3	2973	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3479	4	3479	4	0.00
01/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3783	4	3783	4	0.00
01/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3629	4	3629	4	0.00

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01/02/2011	R209 On 03-February-11			Bond Future	8.61	77.6770	8.6080	77.6770	20,900.00
01/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3114	3	3114	3	0.00
01/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3496	3	3496	3	0.00
01/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2729	2	2729	2	0.00
01/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 05-May-11			Bond Future	8.67	75.6584	8.6720	75.6584	200.00
01/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1919	2	1919	2	0.00
01/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2094	2	2094	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	1753	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3589	4	3589	4	0.00
01/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3094	3	3094	3	0.00
01/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3335	4	3335	4	0.00
01/02/2011	R209 On 04-August-11			Bond Future	8.74	76.7586	8.7380	76.7586	0.00
01/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2721	3	2721	3	0.00
01/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2896	3	2896	3	0.00
01/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2552	2	2552	2	0.00
01/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10391	10	10391	10	0.00
01/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	645	1	645	1	0.00
01/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4917	5	4917	5	0.00
01/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4426	5	4426	5	0.00
01/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4667	5	4667	5	0.00
01/02/2011	R209 On 03-November-11			Bond Future	8.80	74.7275	8.8020	74.7275	1,089.00
01/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4167	4	4167	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4362	4	4362	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3977	4	3977	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4791	5	4791	5	0.00
01/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4378	5	4378	5	0.00
01/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4580	5	4580	5	0.00
01/02/2011	R210 On 03-February-11			Bond Future	1.05	125.1375	1.0530	125.1375	2.00
01/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30813	31	30813	31	0.00
01/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31445	31	31445	31	0.00

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01/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	30176	30	30176	30	0.00
01/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1267	1.7800	104.1267	589.00
01/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4066	4	4066	4	0.00
01/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4342	4	4342	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3790	4	3790	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11			Bond Future	1.59	2.7500	1.5930	2.7500	0.00
01/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3015	0	3015	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3286	0	3286	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2744	0	2744	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	2.5320	102.1384	2,518.00
01/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4402	4	4402	4	0.00
01/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4859	5	4859	5	0.00
01/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3942	4	3942	4	0.00
01/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	2.4450	103.6125	2,238.00
01/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2367	2	2367	2	0.00
01/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1394	1	1394	1	0.00
01/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1879	2	1879	2	0.00
01/02/2011	R213 On 03-February-11			Bond Future	8.67	86.8273	8.6730	86.8273	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
01/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5412	6	5412	6	0.00
01/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6329	7	6329	7	0.00
01/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5868	6	5868	6	0.00
01/02/2011	R213 On 05-May-11			Bond Future	8.74	84.5448	8.7440	84.5448	0.00
01/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6887	7	6887	7	0.00
01/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5974	6	5974	6	0.00
01/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6429	7	6429	7	0.00
01/02/2011	R213 On 04-August-11			Bond Future	8.82	85.7763	8.8180	85.7763	0.00
01/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6547	7	6547	7	0.00
01/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7456	8	7456	8	0.00
01/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7000	8	7000	8	0.00
01/02/2011	R213 On 03-November-11			Bond Future	8.89	83.4833	8.8920	83.4833	0.00
01/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1546	2	1546	2	0.00
01/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	735	1	735	1	0.00
01/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1139	2	1139	2	0.00
01/02/2011	TRT1 On 03-February-11			Index Future	334.73	333.5680	334.7290	333.5680	0.00
01/02/2011	TRT1 On 05-May-11			Index Future	339.32	338.1390	339.3160	338.1390	100.00
01/02/2011	TRT1 On 04-August-11			Index Future	343.95	342.7600	343.9530	342.7600	0.00