



Derivatives Weekly Statistics Report

From: 24/01/2011 To: 24/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	AL7T On 03-February-11			Index Future	364.71	362.7080	364.7080	362.7080	30.00
24/01/2011	ALBI On 03-February-11			Index Future	337.17	335.3530	337.1670	335.3530	1,110.00
24/01/2011	ALBI On 05-May-11			Index Future	342.04	340.2000	342.0400	340.2000	2.00
24/01/2011	CRD1 On 03-February-11			Index Future	151.51	151.1150	151.5120	151.1150	2.00
24/01/2011	CRD1 On 05-May-11			Index Future	153.59	153.1840	153.5860	153.1840	0.00
24/01/2011	GOVI On 03-February-11			GOVI	338.00	336.3000	338.0020	336.3000	211.00
24/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	50080	7	5	7	0.00
24/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	49880	7	5	7	0.00
24/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	49980	7	5	7	0.00
24/01/2011	GOVI On 05-May-11			GOVI	342.89	341.1610	342.8880	341.1610	0.00
24/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	61020	8	6	8	0.00
24/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	61220	8	6	8	0.00
24/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	61120	8	6	8	0.00
24/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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24/01/2011	IGOV On 03-February-11			Index Future	147.68	147.5140	147.6820	147.5140	9.00
24/01/2011	IGOV On 05-May-11			Index Future	149.82	149.6460	149.8170	149.6460	0.00
24/01/2011	IGOV On 04-August-11			Index Future	151.97	151.7990	151.9730	151.7990	0.00
24/01/2011	ILBI On 03-February-11			Index Future	399.82	399.8300	399.8180	399.8300	353.00
24/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4180	94.4300	94.4180	5,000.00
24/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.4060	94.4100	94.4060	6,990.00
24/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.3520	94.3900	94.3520	2.00
24/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.2940	94.3700	94.2940	2,000.00
24/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.69	94.2180	94.3100	94.2180	3,890.00
24/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.1110	94.2300	94.1110	0.00
24/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	93.9070	94.0700	93.9070	15,890.00
24/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.4920	93.6100	93.4920	5,290.00
24/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.76	93.1020	93.2400	93.1020	290.00
24/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.15	92.7040	92.8500	92.7040	2,890.00
24/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.55	92.2910	92.4500	92.2910	44,010.00
24/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.87	92.0700	92.1300	92.0700	390.00
24/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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24/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2011	OTH1 On 03-February-11			Index Future	332.31	329.9130	332.3070	329.9130	3.00
24/01/2011	OTH1 On 05-May-11			Index Future	337.11	334.6820	337.1100	334.6820	0.00
24/01/2011	R157 On 03-February-11			Bond Future	7.85	126.7026	126.8830	126.7026	7,929.00
24/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	482	0	0	0	0.00
24/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	364	0	0	0	0.00
24/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	620	1	1	1	0.00
24/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	187	0	0	0	0.00
24/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	360	1	0	1	0.00
24/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	263	0	0	0	0.00
24/01/2011	R157 On 05-May-11			Bond Future	8.00	121.7233	121.9057	121.7233	845.00
24/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	722	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	801	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	647	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	578	1	1	1	0.00
24/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1996	2	2	2	0.00
24/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1859	2	2	2	0.00
24/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1603	2	2	2	0.00
24/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1729	2	2	2	0.00
24/01/2011	R157 On 04-August-11			Bond Future	8.16	123.4938	123.6803	123.4938	0.00
24/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	542	1	1	1	0.00
24/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	595	1	1	1	0.00
24/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	493	0	0	0	0.00
24/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	3254	3	3	3	0.00
24/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2965	3	3	3	0.00
24/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	3107	3	3	3	0.00
24/01/2011	R186 On 03-February-11			Bond Future	8.68	115.9510	116.9511	115.9510	25,674.00
24/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3115	2	3	2	0.00
24/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3536	3	4	3	0.00
24/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
24/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2707	2	3	2	0.00

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24/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	148	0	0	0	0.00
24/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9307	10	9	10	0.00
24/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	64	0	0	0	0.00
24/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	98	0	0	0	0.00
24/01/2011	R186 On 05-May-11			Bond Future	8.76	117.6189	118.6369	117.6189	7,485.00
24/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2862	2	3	2	0.00
24/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3101	3	3	3	0.00
24/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2632	2	3	2	0.00
24/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	550	0	1	0	5,500.00
24/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3230	4	3	4	0.00
24/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8002	9	8	9	0.00
24/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2766	3	3	3	0.00
24/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2993	4	3	4	0.00
24/01/2011	R186 On 04-August-11			Bond Future	8.86	114.0382	115.0724	114.0382	0.00
24/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1793	2	2	2	0.00
24/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1651	1	2	1	0.00
24/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	1942	2	2	2	0.00
24/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7190	8	7	8	0.00
24/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7881	9	8	9	0.00
24/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7531	8	8	8	0.00
24/01/2011	R201 On 03-February-11			Bond Future	7.68	104.5817	104.6893	104.5817	489.00
24/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1093	1	1	1	0.00
24/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1251	1	1	1	0.00
24/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	938	1	1	1	0.00
24/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	28	0	0	0	0.00
24/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	9	0	0	0	0.00
24/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	17	0	0	0	0.00
24/01/2011	R201 On 05-May-11			Bond Future	7.83	106.0922	106.2024	106.0922	0.00
24/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	731	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	660	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	808	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	899	1	1	1	0.00
24/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	1068	1	1	1	0.00

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24/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	980	1	1	1	0.00
24/01/2011	R201 On 04-August-11			Bond Future	8.01	103.2261	103.3377	103.2261	0.00
24/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	318	0	0	0	0.00
24/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	353	0	0	0	0.00
24/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	286	0	0	0	0.00
24/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2686	3	3	3	0.00
24/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2451	3	2	3	0.00
24/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2567	3	3	3	0.00
24/01/2011	R202 On 03-February-11			Bond Future	0.46	164.5931	165.4046	164.5931	3,739.00
24/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58267	57	58	57	0.00
24/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	59114	58	59	58	0.00
24/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57412	57	57	57	0.00
24/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11			Bond Future	0.38	166.9774	167.7911	166.9774	6,500.00
24/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	41132	40	41	40	0.00
24/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	42160	41	42	41	0.00
24/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	40093	39	40	39	0.00
24/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R203 On 03-February-11			Bond Future	8.37	102.4222	102.7052	102.4222	1,404.00
24/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	834	1	1	1	0.00
24/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1019	1	1	1	0.00
24/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	666	1	1	1	0.00
24/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	20	0	0	0	1,000.00
24/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	279	0	0	0	0.00
24/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1892	2	2	2	0.00
24/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	139	0	0	0	0.00
24/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	200	0	0	0	0.00
24/01/2011	R203 On 05-May-11			Bond Future	8.50	99.7429	100.0301	99.7429	0.00

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24/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	930	1	1	1	0.00
24/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1026	1	1	1	0.00
24/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	840	1	1	1	0.00
24/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2292	3	2	3	0.00
24/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1991	2	2	2	0.00
24/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	2138	2	2	2	0.00
24/01/2011	R203 On 04-August-11			Bond Future	8.64	101.1951	101.4852	101.1951	0.00
24/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	798	1	1	1	0.00
24/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	732	1	1	1	0.00
24/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	868	1	1	1	0.00
24/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3637	4	4	4	0.00
24/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3980	4	4	4	0.00
24/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3806	4	4	4	0.00
24/01/2011	R204 On 03-February-11			Bond Future	8.53	97.6153	98.0682	97.6153	1,926.00
24/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	423	0	0	0	0.00
24/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	310	0	0	0	0.00
24/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	561	0	1	0	0.00
24/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	450	1	0	1	0.00
24/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	754	1	1	1	0.00
24/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	589	1	1	1	0.00
24/01/2011	R204 On 05-May-11			Bond Future	8.65	99.0299	99.4850	99.0299	100.00
24/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1301	1	1	1	0.00
24/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1186	1	1	1	0.00
24/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1422	1	1	1	0.00
24/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1966	2	2	2	0.00
24/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2273	3	2	3	0.00
24/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	2116	2	2	2	0.00
24/01/2011	R204 On 04-August-11			Bond Future	8.78	96.4338	96.9003	96.4338	0.00
24/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	748	1	1	1	0.00
24/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	817	1	1	1	0.00
24/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	683	1	1	1	0.00
24/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	5135	6	5	6	0.00
24/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4720	5	5	5	0.00

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24/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4925	5	5	5	0.00
24/01/2011	R206 On 03-February-11			Bond Future	7.39	100.7203	100.7775	100.7203	0.00
24/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1574	2	2	2	0.00
24/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	1701	2	2	2	0.00
24/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1446	1	1	1	0.00
24/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
24/01/2011	R206 On 05-May-11			Bond Future	7.56	102.1755	102.2328	102.1755	0.00
24/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	590	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	649	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	535	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	788	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	663	1	1	1	0.00
24/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	724	1	1	1	0.00
24/01/2011	R206 On 04-August-11			Bond Future	7.76	99.8970	99.9555	99.8970	0.00
24/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	230	0	0	0	0.00
24/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	207	0	0	0	0.00
24/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	254	0	0	0	0.00
24/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1809	2	2	2	0.00
24/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1984	2	2	2	0.00
24/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1896	2	2	2	0.00
24/01/2011	R207 On 03-February-11			Bond Future	8.61	91.6164	92.0913	91.6164	800.00
24/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1021	1	1	1	0.00
24/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	823	1	1	1	0.00
24/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1237	1	1	1	0.00
24/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	164	0	0	0	0.00
24/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	325	1	0	1	0.00
24/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	235	0	0	0	0.00
24/01/2011	R207 On 05-May-11			Bond Future	8.73	92.9431	93.4224	92.9431	20.00
24/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1203	1	1	1	0.00
24/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1093	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
24/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1321	1	1	1	0.00
24/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2329	3	2	3	0.00
24/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2677	3	3	3	0.00
24/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2499	3	2	3	0.00
24/01/2011	R207 On 04-August-11			Bond Future	8.85	90.6541	91.1420	90.6541	0.00
24/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1082	1	1	1	0.00
24/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1171	1	1	1	0.00
24/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	997	1	1	1	0.00
24/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4658	5	5	5	0.00
24/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4256	5	4	5	0.00
24/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4454	5	4	5	0.00
24/01/2011	R208 On 03-February-11			Bond Future	8.63	89.3974	89.8911	89.3974	5,598.00
24/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1018	1	1	1	0.00
24/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1240	1	1	1	0.00
24/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	817	1	1	1	0.00
24/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	378	1	0	1	0.00
24/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	196	0	0	0	0.00
24/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	276	1	0	1	0.00
24/01/2011	R208 On 05-May-11			Bond Future	8.73	87.2918	87.7921	87.2918	100.00
24/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1247	1	1	1	0.00
24/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1370	1	1	1	0.00
24/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1130	1	1	1	0.00
24/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2819	3	3	3	0.00
24/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2449	3	2	3	0.00
24/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2630	3	3	3	0.00
24/01/2011	R208 On 04-August-11			Bond Future	8.84	88.5588	89.0705	88.5588	0.00
24/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1158	1	1	1	0.00
24/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1254	1	1	1	0.00
24/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1066	1	1	1	0.00
24/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4883	5	5	5	0.00
24/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4457	5	4	5	0.00
24/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4667	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
24/01/2011	R209 On 03-February-11			Bond Future	8.63	77.1029	77.9299	77.1029	21,989.00
24/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	2974	2	3	2	0.00
24/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2622	2	3	2	0.00
24/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3333	3	3	3	0.00
24/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	42	0	0	0	0.00
24/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	99	0	0	0	0.00
24/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	65	0	0	0	0.00
24/01/2011	R209 On 05-May-11			Bond Future	8.70	75.0757	75.9081	75.0757	200.00
24/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1835	2	2	2	0.00
24/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2010	2	2	2	0.00
24/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1670	1	2	1	0.00
24/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3717	4	4	4	0.00
24/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3221	4	3	4	0.00
24/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3462	4	3	4	0.00
24/01/2011	R209 On 04-August-11			Bond Future	8.77	76.1677	77.0130	76.1677	0.00
24/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2568	2	3	2	0.00
24/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2744	2	3	2	0.00
24/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2398	2	2	2	0.00
24/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10234	10	10	10	0.00
24/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	704	1	1	1	0.00
24/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4978	6	5	6	0.00
24/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4490	5	4	5	0.00
24/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4729	5	5	5	0.00
24/01/2011	R210 On 03-February-11			Bond Future	1.02	125.6700	125.6700	125.6700	2.00
24/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31346	31	31	31	0.00
24/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31978	32	32	32	0.00
24/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30709	31	31	31	0.00
24/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11			Bond Future	1.82	103.7577	103.8671	103.7577	589.00
24/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	3812	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
24/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4088	4	4	4	0.00
24/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3536	3	4	3	0.00
24/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11			Bond Future	2.52	102.2542	102.2542	102.2542	2,518.00
24/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4518	5	5	5	0.00
24/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4975	5	5	5	0.00
24/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4058	4	4	4	0.00
24/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11			Bond Future	2.43	103.7366	103.7366	103.7366	1,345.00
24/01/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.20	Put	Bond Future	2243	2	2	2	0.00
24/01/2011	R212 On 05-May-11	2.30	Put	Bond Future	1270	1	1	1	0.00
24/01/2011	R212 On 05-May-11	2.25	Put	Bond Future	1755	2	2	2	0.00
24/01/2011	R213 On 03-February-11			Bond Future	8.70	86.0364	87.1072	86.0364	0.00
24/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5635	7	6	7	0.00
24/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6552	8	7	8	0.00
24/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6092	7	6	7	0.00
24/01/2011	R213 On 05-May-11			Bond Future	8.77	83.7410	84.8289	83.7410	0.00
24/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7107	8	7	8	0.00
24/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6194	7	6	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
24/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6649	8	7	8	0.00
24/01/2011	R213 On 04-August-11			Bond Future	8.85	84.9608	86.0643	84.9608	0.00
24/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6772	8	7	8	0.00
24/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7681	9	8	9	0.00
24/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7225	8	7	8	0.00
24/01/2011	TRT1 On 03-February-11			Index Future	334.00	332.3350	333.9990	332.3350	100.00
24/01/2011	TRT1 On 05-May-11			Index Future	338.57	336.8830	338.5710	336.8830	0.00