



# Derivatives Weekly Statistics Report

From: 31/01/2011 To: 31/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2011	AL7T On 03-February-11			Index Future	364.54	365.0870	364.5390	365.0870	30.00
31/01/2011	AL7T On 05-May-11			Index Future	369.81	370.3640	369.8090	370.3640	0.00
31/01/2011	AL7T On 04-August-11			Index Future	375.14	375.6980	375.1370	375.6980	0.00
31/01/2011	ALBI On 03-February-11			Index Future	336.67	337.0220	336.6670	337.0220	299.00
31/01/2011	ALBI On 05-May-11			Index Future	341.54	341.8940	341.5350	341.8940	816.00
31/01/2011	ALBI On 04-August-11			Index Future	346.46	346.8180	346.4550	346.8180	0.00
31/01/2011	CRD1 On 03-February-11			Index Future	151.42	151.4920	151.4240	151.4920	0.00
31/01/2011	CRD1 On 05-May-11			Index Future	153.50	153.5670	153.4990	153.5670	2.00
31/01/2011	CRD1 On 04-August-11			Index Future	155.60	155.6660	155.5960	155.6660	0.00
31/01/2011	GOVI On 03-February-11			GOVI	337.53	337.8910	337.5340	337.8910	166.00
31/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
31/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
31/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
31/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	54560	5	5	5	0.00
31/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	54760	5	5	5	0.00
31/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	54660	5	5	5	0.00
31/01/2011	GOVI On 05-May-11			GOVI	342.41	342.7750	342.4140	342.7750	139.00
31/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
31/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
31/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
31/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	65960	6	7	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
31/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	65760	6	7	6	0.00
31/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	65860	6	7	6	0.00
31/01/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2011	IGOV On 03-February-11			Index Future	147.12	147.6260	147.1180	147.6260	9.00
31/01/2011	IGOV On 05-May-11			Index Future	149.25	149.7600	149.2450	149.7600	0.00
31/01/2011	IGOV On 04-August-11			Index Future	151.40	151.9170	151.3950	151.9170	0.00
31/01/2011	ILBI On 03-February-11			Index Future	398.04	399.5360	398.0410	399.5360	17.00
31/01/2011	ILBI On 05-May-11			Index Future	403.55	405.0600	403.5450	405.0600	336.00
31/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.62	94.3610	94.3790	94.3610	5,000.00
31/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.69	94.3080	94.3100	94.3080	5,790.00
31/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.76	94.2620	94.2440	94.2620	2.00
31/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.81	94.2240	94.1880	94.2240	2,000.00
31/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.87	94.1810	94.1350	94.1810	3,890.00
31/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.93	94.1140	94.0680	94.1140	0.00
31/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.08	93.9700	93.9250	93.9700	15,890.00
31/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.56	93.5090	93.4430	93.5090	5,290.00
31/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.00	93.0600	92.9980	93.0600	790.00
31/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.43	92.6230	92.5660	92.6230	2,890.00
31/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.87	92.1990	92.1320	92.1990	44,510.00
31/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.27	91.8600	91.7260	91.8600	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
31/01/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
31/01/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
31/01/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
31/01/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/01/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/01/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
31/01/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/01/2011	OTH1 On 03-February-11			Index Future	331.65	331.9860	331.6470	331.9860	0.00
31/01/2011	OTH1 On 05-May-11			Index Future	336.44	336.7850	336.4420	336.7850	3.00
31/01/2011	OTH1 On 04-August-11			Index Future	341.29	341.6360	341.2890	341.6360	0.00
31/01/2011	R157 On 03-February-11			Bond Future	7.89	126.8357	126.7155	126.8357	5,062.00
31/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	223	0	0	0	0.00
31/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	125	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
31/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	357	1	0	1	0.00
31/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	91	0	0	0	0.00
31/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	288	0	0	0	0.00
31/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	172	0	0	0	0.00
31/01/2011	R157 On 05-May-11			Bond Future	8.04	121.8611	121.7355	121.8611	2,605.00
31/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	666	1	1	1	0.00
31/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	741	1	1	1	0.00
31/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	597	1	1	1	0.00
31/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	533	1	1	1	0.00
31/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	2121	2	2	2	0.00
31/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1980	2	2	2	0.00
31/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1714	2	2	2	0.00
31/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1843	2	2	2	0.00
31/01/2011	R157 On 04-August-11			Bond Future	8.21	123.6346	123.5090	123.6346	0.00
31/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	598	1	1	1	0.00
31/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	548	0	1	0	0.00
31/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	652	1	1	1	0.00
31/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	3193	3	3	3	0.00
31/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	3481	3	3	3	0.00
31/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	3335	3	3	3	0.00
31/01/2011	R157 On 03-November-11			Bond Future	8.39	118.6255	118.4934	118.6255	3,694.00
31/01/2011	R157 On 03-November-11	8.25	Call	Bond Future	1713	0	2	0	0.00
31/01/2011	R157 On 03-November-11	8.20	Call	Bond Future	1627	0	2	0	0.00
31/01/2011	R157 On 03-November-11	8.30	Call	Bond Future	1802	0	2	0	0.00
31/01/2011	R157 On 03-November-11	8.30	Put	Bond Future	2131	0	2	0	0.00
31/01/2011	R157 On 03-November-11	8.20	Put	Bond Future	2314	1	2	1	0.00
31/01/2011	R157 On 03-November-11	8.25	Put	Bond Future	2221	0	2	0	0.00
31/01/2011	R186 On 03-February-11			Bond Future	8.72	116.7141	116.5344	116.7141	25,653.00
31/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	2610	3	3	3	0.00
31/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3059	3	3	3	0.00
31/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
31/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2166	2	2	2	0.00
31/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	23	0	0	0	0.00

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31/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9723	10	10	10	0.00
31/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	3	0	0	0	0.00
31/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	9	0	0	0	0.00
31/01/2011	R186 On 05-May-11			Bond Future	8.81	118.4043	118.2188	118.4043	8,235.00
31/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2732	3	3	3	0.00
31/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	2957	3	3	3	0.00
31/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2517	2	3	2	0.00
31/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	569	0	1	0	5,500.00
31/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3533	3	4	3	0.00
31/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8439	8	8	8	0.00
31/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	3040	3	3	3	0.00
31/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	3281	3	3	3	0.00
31/01/2011	R186 On 04-August-11			Bond Future	8.90	114.8353	114.6534	114.8353	140.00
31/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1741	2	2	2	0.00
31/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	1880	2	2	2	0.00
31/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1608	2	2	2	0.00
31/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	8257	8	8	8	0.00
31/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7547	7	8	7	0.00
31/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7897	8	8	8	0.00
31/01/2011	R186 On 03-November-11			Bond Future	8.99	116.5077	116.3203	116.5077	10,459.00
31/01/2011	R186 On 03-November-11	9.00	Call	Bond Future	5072	0	5	0	0.00
31/01/2011	R186 On 03-November-11	9.05	Call	Bond Future	5302	1	5	1	0.00
31/01/2011	R186 On 03-November-11	8.95	Call	Bond Future	4847	0	5	0	0.00
31/01/2011	R186 On 03-November-11	8.95	Put	Bond Future	5231	0	5	0	0.00
31/01/2011	R186 On 03-November-11	9.05	Put	Bond Future	4796	0	5	0	0.00
31/01/2011	R186 On 03-November-11	9.00	Put	Bond Future	5010	0	5	0	0.00
31/01/2011	R201 On 03-February-11			Bond Future	7.72	104.6355	104.5381	104.6355	489.00
31/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	926	1	1	1	0.00
31/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1091	1	1	1	0.00
31/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	762	1	1	1	0.00
31/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	3	0	0	0	0.00
31/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00

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31/01/2011	R201 On 05-May-11			Bond Future	7.88	106.1489	106.0512	106.1489	0.00
31/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	728	1	1	1	0.00
31/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	658	1	1	1	0.00
31/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	800	1	1	1	0.00
31/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	1043	1	1	1	0.00
31/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	1217	1	1	1	0.00
31/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	1129	1	1	1	0.00
31/01/2011	R201 On 04-August-11			Bond Future	8.06	103.2819	103.1850	103.2819	0.00
31/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	352	0	0	0	0.00
31/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	320	0	0	0	0.00
31/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	390	0	0	0	0.00
31/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2641	2	3	2	0.00
31/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2873	3	3	3	0.00
31/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2754	3	3	3	0.00
31/01/2011	R201 On 03-November-11			Bond Future	8.25	104.7848	104.6839	104.7848	0.00
31/01/2011	R201 On 03-November-11	8.00	Call	Bond Future	1119	0	1	0	0.00
31/01/2011	R201 On 03-November-11	7.95	Call	Bond Future	1058	0	1	0	0.00
31/01/2011	R201 On 03-November-11	8.05	Call	Bond Future	1182	0	1	0	0.00
31/01/2011	R201 On 03-November-11	8.05	Put	Bond Future	1726	0	2	0	0.00
31/01/2011	R201 On 03-November-11	7.95	Put	Bond Future	1877	1	2	1	0.00
31/01/2011	R201 On 03-November-11	8.00	Put	Bond Future	1800	1	2	1	0.00
31/01/2011	R202 On 03-February-11			Bond Future	0.47	165.1142	165.1142	165.1142	3,608.00
31/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	57977	58	58	58	0.00
31/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58824	59	59	59	0.00
31/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57121	57	57	57	0.00
31/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R202 On 05-May-11			Bond Future	0.39	167.4999	167.4999	167.4999	6,500.00
31/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40841	41	41	41	0.00
31/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39802	40	40	40	0.00
31/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41869	42	42	42	0.00
31/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00

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31/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R203 On 03-February-11			Bond Future	8.38	102.8247	102.6555	102.8247	1,402.00
31/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	646	1	1	1	0.00
31/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	859	1	1	1	0.00
31/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	456	1	0	1	0.00
31/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
31/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	119	0	0	0	0.00
31/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1922	2	2	2	0.00
31/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	28	0	0	0	0.00
31/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	62	0	0	0	0.00
31/01/2011	R203 On 05-May-11			Bond Future	8.51	100.1452	99.9774	100.1452	516.00
31/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	913	1	1	1	0.00
31/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1007	1	1	1	0.00
31/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	825	1	1	1	0.00
31/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2329	2	2	2	0.00
31/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	2024	2	2	2	0.00
31/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	2173	2	2	2	0.00
31/01/2011	R203 On 04-August-11			Bond Future	8.65	101.6052	101.4345	101.6052	0.00
31/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	852	1	1	1	0.00
31/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	923	1	1	1	0.00
31/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	786	1	1	1	0.00
31/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	4085	4	4	4	0.00
31/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3743	4	4	4	0.00
31/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3911	4	4	4	0.00
31/01/2011	R203 On 03-November-11			Bond Future	8.80	98.9221	98.7446	98.9221	1,404.00
31/01/2011	R203 On 03-November-11	8.50	Call	Bond Future	1852	0	2	0	0.00
31/01/2011	R203 On 03-November-11	8.55	Call	Bond Future	1952	0	2	0	0.00
31/01/2011	R203 On 03-November-11	8.45	Call	Bond Future	1754	0	2	0	0.00
31/01/2011	R203 On 03-November-11	8.45	Put	Bond Future	3307	1	3	1	0.00
31/01/2011	R203 On 03-November-11	8.55	Put	Bond Future	3054	1	3	1	0.00
31/01/2011	R203 On 03-November-11	8.50	Put	Bond Future	3179	1	3	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
31/01/2011	R204 On 03-February-11			Bond Future	8.52	98.3068	98.1181	98.3068	1,914.00
31/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	238	0	0	0	0.00
31/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	137	0	0	0	0.00
31/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	380	1	0	1	0.00
31/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	219	0	0	0	0.00
31/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	532	1	1	1	0.00
31/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	355	0	0	0	0.00
31/01/2011	R204 On 05-May-11			Bond Future	8.64	99.7271	99.5334	99.7271	100.00
31/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1363	1	1	1	0.00
31/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1248	1	1	1	0.00
31/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1485	2	1	2	0.00
31/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1981	2	2	2	0.00
31/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2287	2	2	2	0.00
31/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	2130	2	2	2	0.00
31/01/2011	R204 On 04-August-11			Bond Future	8.77	97.1450	96.9523	97.1450	0.00
31/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	792	1	1	1	0.00
31/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	727	1	1	1	0.00
31/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	862	1	1	1	0.00
31/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4713	5	5	5	0.00
31/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	5127	5	5	5	0.00
31/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4917	5	5	5	0.00
31/01/2011	R204 On 03-November-11			Bond Future	8.90	98.5598	98.3631	98.5598	1,867.00
31/01/2011	R204 On 03-November-11	8.75	Call	Bond Future	2457	0	2	0	0.00
31/01/2011	R204 On 03-November-11	8.70	Call	Bond Future	2330	0	2	0	0.00
31/01/2011	R204 On 03-November-11	8.80	Call	Bond Future	2581	0	3	0	0.00
31/01/2011	R204 On 03-November-11	8.80	Put	Bond Future	3097	0	3	0	0.00
31/01/2011	R204 On 03-November-11	8.70	Put	Bond Future	3354	1	3	1	0.00
31/01/2011	R204 On 03-November-11	8.75	Put	Bond Future	3227	1	3	1	0.00
31/01/2011	R206 On 03-February-11			Bond Future	7.40	100.8009	100.7541	100.8009	0.00
31/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1550	2	2	2	0.00
31/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	1677	2	2	2	0.00
31/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1422	1	1	1	0.00
31/01/2011	R206 On 03-February-11	7.95	Put	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
31/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R206 On 05-May-11			Bond Future	7.57	102.2590	102.2113	102.2590	0.00
31/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	598	1	1	1	0.00
31/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	657	1	1	1	0.00
31/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	543	1	1	1	0.00
31/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	818	1	1	1	0.00
31/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	693	1	1	1	0.00
31/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	753	1	1	1	0.00
31/01/2011	R206 On 04-August-11			Bond Future	7.77	99.9816	99.9338	99.9816	0.00
31/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	285	0	0	0	0.00
31/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	314	0	0	0	0.00
31/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	260	0	0	0	0.00
31/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	2059	2	2	2	0.00
31/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1891	2	2	2	0.00
31/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1973	2	2	2	0.00
31/01/2011	R206 On 03-November-11			Bond Future	7.99	101.4371	101.3861	101.4371	0.00
31/01/2011	R206 On 03-November-11	7.75	Call	Bond Future	823	0	1	0	0.00
31/01/2011	R206 On 03-November-11	7.80	Call	Bond Future	869	0	1	0	0.00
31/01/2011	R206 On 03-November-11	7.70	Call	Bond Future	778	0	1	0	0.00
31/01/2011	R206 On 03-November-11	7.70	Put	Bond Future	1344	1	1	1	0.00
31/01/2011	R206 On 03-November-11	7.80	Put	Bond Future	1238	0	1	0	0.00
31/01/2011	R206 On 03-November-11	7.75	Put	Bond Future	1291	0	1	0	0.00
31/01/2011	R207 On 03-February-11			Bond Future	8.63	92.1902	92.0216	92.1902	800.00
31/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	791	1	1	1	0.00
31/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	570	1	1	1	0.00
31/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1039	1	1	1	0.00
31/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	36	0	0	0	0.00
31/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	142	0	0	0	0.00
31/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	75	0	0	0	0.00
31/01/2011	R207 On 05-May-11			Bond Future	8.74	93.5243	93.3545	93.5243	285.00
31/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1190	1	1	1	0.00
31/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1083	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
31/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1304	1	1	1	0.00
31/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2380	2	2	2	0.00
31/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2735	3	3	3	0.00
31/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2554	2	3	2	0.00
31/01/2011	R207 On 04-August-11			Bond Future	8.86	91.2465	91.0705	91.2465	0.00
31/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1154	1	1	1	0.00
31/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1070	1	1	1	0.00
31/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1242	1	1	1	0.00
31/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4398	4	4	4	0.00
31/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4802	5	5	5	0.00
31/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4598	4	5	4	0.00
31/01/2011	R207 On 03-November-11			Bond Future	8.98	92.5707	92.3940	92.5707	600.00
31/01/2011	R207 On 03-November-11	8.75	Call	Bond Future	2448	0	2	0	0.00
31/01/2011	R207 On 03-November-11	8.70	Call	Bond Future	2328	0	2	0	0.00
31/01/2011	R207 On 03-November-11	8.80	Call	Bond Future	2572	0	3	0	0.00
31/01/2011	R207 On 03-November-11	8.80	Put	Bond Future	3536	1	4	1	0.00
31/01/2011	R207 On 03-November-11	8.70	Put	Bond Future	3836	1	4	1	0.00
31/01/2011	R207 On 03-November-11	8.75	Put	Bond Future	3683	1	4	1	0.00
31/01/2011	R208 On 03-February-11			Bond Future	8.65	89.9951	89.7872	89.9951	5,598.00
31/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	740	1	1	1	0.00
31/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	991	1	1	1	0.00
31/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	521	1	1	1	0.00
31/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	186	0	0	0	0.00
31/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	51	0	0	0	0.00
31/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	102	0	0	0	0.00
31/01/2011	R208 On 05-May-11			Bond Future	8.75	87.8938	87.6846	87.8938	190.00
31/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1252	1	1	1	0.00
31/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1371	1	1	1	0.00
31/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1140	1	1	1	0.00
31/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2936	3	3	3	0.00
31/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2557	2	3	2	0.00
31/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2742	3	3	3	0.00
31/01/2011	R208 On 04-August-11			Bond Future	8.85	89.1757	88.9655	89.1757	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
31/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1221	1	1	1	0.00
31/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1315	1	1	1	0.00
31/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1132	1	1	1	0.00
31/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	5054	5	5	5	0.00
31/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4623	4	5	4	0.00
31/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4835	5	5	5	0.00
31/01/2011	R208 On 03-November-11			Bond Future	8.96	87.0797	86.8574	87.0797	5,584.00
31/01/2011	R208 On 03-November-11	8.75	Call	Bond Future	2642	0	3	0	0.00
31/01/2011	R208 On 03-November-11	8.80	Call	Bond Future	2775	0	3	0	0.00
31/01/2011	R208 On 03-November-11	8.70	Call	Bond Future	2512	0	3	0	0.00
31/01/2011	R208 On 03-November-11	8.70	Put	Bond Future	4020	1	4	1	0.00
31/01/2011	R208 On 03-November-11	8.80	Put	Bond Future	3703	1	4	1	0.00
31/01/2011	R208 On 03-November-11	8.75	Put	Bond Future	3859	1	4	1	0.00
31/01/2011	R209 On 03-February-11			Bond Future	8.66	77.7993	77.6770	77.7993	20,900.00
31/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	2659	3	3	3	0.00
31/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2278	2	2	2	0.00
31/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3039	3	3	3	0.00
31/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	1	0	0	0	0.00
31/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	8	0	0	0	0.00
31/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	3	0	0	0	0.00
31/01/2011	R209 On 05-May-11			Bond Future	8.73	75.7791	75.6584	75.7791	200.00
31/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1741	2	2	2	0.00
31/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	1905	2	2	2	0.00
31/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1586	2	2	2	0.00
31/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3882	4	4	4	0.00
31/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3365	3	3	3	0.00
31/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3618	3	4	3	0.00
31/01/2011	R209 On 04-August-11			Bond Future	8.80	76.8777	76.7586	76.8777	0.00
31/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2529	2	3	2	0.00
31/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2696	3	3	3	0.00
31/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2369	2	2	2	0.00
31/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	9989	10	10	10	0.00
31/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	714	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
31/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	5204	5	5	5	0.00
31/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4696	5	5	5	0.00
31/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4945	5	5	5	0.00
31/01/2011	R209 On 03-November-11			Bond Future	8.86	74.8529	74.7275	74.8529	1,089.00
31/01/2011	R209 On 03-November-11	8.75	Call	Bond Future	3932	0	4	0	0.00
31/01/2011	R209 On 03-November-11	8.70	Call	Bond Future	3749	0	4	0	0.00
31/01/2011	R209 On 03-November-11	8.80	Call	Bond Future	4120	0	4	0	0.00
31/01/2011	R209 On 03-November-11	8.80	Put	Bond Future	4616	0	5	0	0.00
31/01/2011	R209 On 03-November-11	8.70	Put	Bond Future	5043	1	5	1	0.00
31/01/2011	R209 On 03-November-11	8.75	Put	Bond Future	4825	1	5	1	0.00
31/01/2011	R210 On 03-February-11			Bond Future	1.05	125.6523	125.1375	125.6523	2.00
31/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	30813	31	31	31	0.00
31/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31445	32	31	32	0.00
31/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30176	31	30	31	0.00
31/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R211 On 03-February-11			Bond Future	1.78	104.1325	104.1267	104.1325	589.00
31/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4072	4	4	4	0.00
31/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4347	4	4	4	0.00
31/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3795	4	4	4	0.00
31/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R212 On 03-February-11			Bond Future	2.53	102.2349	102.1384	102.2349	2,518.00
31/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4402	4	4	4	0.00
31/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4859	5	5	5	0.00
31/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3942	4	4	4	0.00
31/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
31/01/2011	R212 On 03-February-11	3.00	Put	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
31/01/2011	R212 On 05-May-11			Bond Future	2.45	103.7175	103.6125	103.7175	1,998.00
31/01/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R212 On 05-May-11	2.20	Put	Bond Future	2367	2	2	2	0.00
31/01/2011	R212 On 05-May-11	2.30	Put	Bond Future	1394	1	1	1	0.00
31/01/2011	R212 On 05-May-11	2.25	Put	Bond Future	1879	2	2	2	0.00
31/01/2011	R213 On 03-February-11			Bond Future	8.73	86.9424	86.8273	86.9424	0.00
31/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6832	7	7	7	0.00
31/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5915	6	6	6	0.00
31/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6372	6	6	6	0.00
31/01/2011	R213 On 05-May-11			Bond Future	8.81	84.6583	84.5448	84.6583	0.00
31/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6478	6	6	6	0.00
31/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7391	7	7	7	0.00
31/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6933	7	7	7	0.00
31/01/2011	R213 On 04-August-11			Bond Future	8.88	85.8961	85.7763	85.8961	0.00
31/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7969	8	8	8	0.00
31/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	7060	7	7	7	0.00
31/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7513	7	8	7	0.00
31/01/2011	R213 On 03-November-11			Bond Future	8.96	83.6013	83.4833	83.6013	0.00
31/01/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
31/01/2011	R213 On 03-November-11	8.70	Put	Bond Future	2067	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
31/01/2011	R213 On 03-November-11	8.80	Put	Bond Future	1257	1	1	1	0.00
31/01/2011	R213 On 03-November-11	8.75	Put	Bond Future	1660	2	2	2	0.00
31/01/2011	TRT1 On 03-February-11			Index Future	333.57	334.1930	333.5680	334.1930	0.00
31/01/2011	TRT1 On 05-May-11			Index Future	338.14	338.7710	338.1390	338.7710	100.00
31/01/2011	TRT1 On 04-August-11			Index Future	342.76	343.4000	342.7600	343.4000	0.00