



# Derivatives Weekly Statistics Report

From: 28/02/2011 To: 01/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	AL7T On 05-May-11			Index Future	368.89	369.5350	368.8870	369.5350	30.00
01/03/2011	AL7T On 04-August-11			Index Future	374.13	374.7800	374.1260	374.7800	0.00
01/03/2011	ALBI On 05-May-11			Index Future	339.90	340.4150	339.9030	340.4150	1,064.00
01/03/2011	ALBI On 04-August-11			Index Future	344.73	345.2470	344.7310	345.2470	0.00
01/03/2011	CRD1 On 05-May-11			Index Future	154.08	154.1940	154.0840	154.1940	2.00
01/03/2011	CRD1 On 04-August-11			Index Future	156.20	156.3100	156.1990	156.3100	0.00
01/03/2011	GOVI On 05-May-11			GOVI	341.21	341.7070	341.2140	341.7070	208.00
01/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	77760	7	8	7	0.00
01/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	77960	7	8	7	0.00
01/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	77860	7	8	7	0.00
01/03/2011	GOVI On 04-August-11			GOVI	346.06	346.5580	346.0610	346.5580	0.00
01/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	19490	1	2	1	0.00
01/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	19290	1	2	1	0.00
01/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	19390	1	2	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
01/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2011	IGOV On 05-May-11			Index Future	150.28	150.1600	150.2810	150.1600	60.00
01/03/2011	IGOV On 04-August-11			Index Future	152.42	152.2920	152.4160	152.2920	0.00
01/03/2011	ILBI On 05-May-11			Index Future	406.34	405.9810	406.3350	405.9810	336.00
01/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4000	94.4050	94.4000	6,040.00
01/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3400	94.3720	94.3400	2,000.00
01/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3000	94.3220	94.3000	3,001.00
01/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2600	94.3010	94.2600	3,890.00
01/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2000	94.2840	94.2000	2,000.00
01/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.83	94.1400	94.1730	94.1400	0.00
01/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0000	94.0650	94.0000	14,390.00
01/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5800	93.5830	93.5800	5,390.00
01/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1800	93.1580	93.1800	1,290.00
01/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.27	92.7400	92.7310	92.7400	2,890.00
01/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3300	92.3060	92.3300	44,510.00
01/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	91.9200	91.9200	490.00
01/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00

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01/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/03/2011	OTH1 On 05-May-11			Index Future	332.46	333.0780	332.4640	333.0780	3.00
01/03/2011	OTH1 On 04-August-11			Index Future	337.19	337.8060	337.1870	337.8060	0.00
01/03/2011	R157 On 05-May-11			Bond Future	7.88	122.4385	122.4018	122.4385	2,605.00
01/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	684	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	774	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	526	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	601	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1317	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1448	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1080	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1195	1	1	1	0.00
01/03/2011	R157 On 04-August-11			Bond Future	8.04	124.1963	124.1580	124.1963	0.00
01/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	619	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
01/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	679	1	1	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	565	1	1	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2849	3	3	3	0.00
01/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2571	3	3	3	0.00
01/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2707	3	3	3	0.00
01/03/2011	R157 On 03-November-11			Bond Future	8.22	119.1449	119.1053	119.1449	3,694.00
01/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1908	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1814	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2005	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1889	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1804	2	2	2	0.00
01/03/2011	R157 On 02-February-12			Bond Future	8.42	120.9036	120.8635	120.9036	0.00
01/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2339	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2249	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2432	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1995	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2145	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2068	2	2	2	0.00
01/03/2011	R186 On 05-May-11			Bond Future	9.04	116.3425	116.1168	116.3425	18,980.00
01/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1301	1	1	1	0.00
01/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1461	2	1	2	0.00
01/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	125	0	0	0	5,500.00
01/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1153	1	1	1	0.00
01/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4271	4	4	4	0.00
01/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10097	10	10	10	0.00
01/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3646	4	4	4	0.00
01/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3952	4	4	4	0.00
01/03/2011	R186 On 04-August-11			Bond Future	9.14	112.7160	112.4950	112.7160	0.00
01/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	975	1	1	1	0.00
01/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	887	1	1	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1070	1	1	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8896	9	9	9	0.00

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01/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9694	10	10	10	0.00
01/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9290	9	9	9	0.00
01/03/2011	R186 On 03-November-11			Bond Future	9.25	114.3155	114.0816	114.3155	12,982.00
01/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3753	4	4	4	0.00
01/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3948	4	4	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3563	4	4	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6186	6	6	6	0.00
01/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5681	6	6	6	0.00
01/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5929	6	6	6	0.00
01/03/2011	R186 On 02-February-12			Bond Future	9.35	110.7048	110.4756	110.7048	0.00
01/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4025	4	4	4	0.00
01/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4212	4	4	4	0.00
01/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3844	4	4	4	0.00
01/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7331	7	7	7	0.00
01/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6816	7	7	7	0.00
01/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7069	7	7	7	0.00
01/03/2011	R201 On 05-May-11			Bond Future	7.49	107.3548	107.2909	107.3548	484.00
01/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1225	1	1	1	0.00
01/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1336	1	1	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1119	1	1	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	438	0	0	0	0.00
01/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	0	0	0.00
01/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	386	0	0	0	0.00
01/03/2011	R201 On 04-August-11			Bond Future	7.64	104.4830	104.4205	104.4830	0.00
01/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	580	1	1	1	0.00
01/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	633	1	1	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	529	1	1	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1847	2	2	2	0.00
01/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1649	2	2	2	0.00
01/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1746	2	2	2	0.00
01/03/2011	R201 On 03-November-11			Bond Future	7.81	105.9609	105.8945	105.9609	0.00
01/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1604	2	2	2	0.00
01/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1524	2	2	2	0.00

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01/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1686	2	2	2	0.00
01/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1019	1	1	1	0.00
01/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1132	1	1	1	0.00
01/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1075	1	1	1	0.00
01/03/2011	R201 On 02-February-12			Bond Future	7.99	103.1172	103.0508	103.1172	0.00
01/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1958	2	2	2	0.00
01/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1883	2	2	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2034	2	2	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1242	1	1	1	0.00
01/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1344	1	1	1	0.00
01/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1292	1	1	1	0.00
01/03/2011	R202 On 05-May-11			Bond Future	0.33	168.5217	169.3150	168.5217	10,489.00
01/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	42	43	42	0.00
01/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	43	44	43	0.00
01/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	41	42	41	0.00
01/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R203 On 05-May-11			Bond Future	8.46	100.3279	100.2077	100.3279	516.00
01/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	727	1	1	1	0.00
01/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	641	1	1	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	821	1	1	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1608	2	2	2	0.00
01/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1915	2	2	2	0.00
01/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1757	2	2	2	0.00
01/03/2011	R203 On 04-August-11			Bond Future	8.61	101.7671	101.6468	101.7671	0.00
01/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	744	1	1	1	0.00
01/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	677	1	1	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	813	1	1	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3420	3	3	3	0.00
01/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	4	4	4	0.00
01/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3590	4	4	4	0.00

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01/03/2011	R203 On 03-November-11			Bond Future	8.76	99.0466	98.9221	99.0466	1,416.00
01/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1803	2	2	2	0.00
01/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1904	2	2	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	2	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3080	3	3	3	0.00
01/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2829	3	3	3	0.00
01/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2953	3	3	3	0.00
01/03/2011	R203 On 02-February-12			Bond Future	8.92	100.5081	100.3845	100.5081	0.00
01/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2420	2	2	2	0.00
01/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2526	3	3	3	0.00
01/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2317	2	2	2	0.00
01/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3242	3	3	3	0.00
01/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3022	3	3	3	0.00
01/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3130	3	3	3	0.00
01/03/2011	R204 On 05-May-11			Bond Future	8.66	99.6463	99.4582	99.6463	100.00
01/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	950	1	1	1	0.00
01/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1064	1	1	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	844	1	1	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1958	2	2	2	0.00
01/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1635	2	2	2	0.00
01/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1792	2	2	2	0.00
01/03/2011	R204 On 04-August-11			Bond Future	8.79	97.0460	96.8535	97.0460	0.00
01/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	642	1	1	1	0.00
01/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	703	1	1	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	584	1	1	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5083	5	5	5	0.00
01/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4653	5	5	5	0.00
01/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4866	5	5	5	0.00
01/03/2011	R204 On 03-November-11			Bond Future	8.93	98.4185	98.2222	98.4185	1,876.00
01/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2285	2	2	2	0.00
01/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2170	2	2	2	0.00
01/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2404	3	2	3	0.00
01/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3060	3	3	3	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
01/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3335	3	3	3	0.00
01/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3195	3	3	3	0.00
01/03/2011	R204 On 02-February-12			Bond Future	9.07	95.8393	95.6398	95.8393	0.00
01/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2954	3	3	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2833	3	3	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3077	3	3	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3184	3	3	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3428	3	3	3	0.00
01/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3305	3	3	3	0.00
01/03/2011	R206 On 05-May-11			Bond Future	7.21	103.1597	103.0583	103.1597	0.00
01/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	950	1	1	1	0.00
01/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	866	1	1	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1036	1	1	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	225	0	0	0	0.00
01/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	294	0	0	0	0.00
01/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	258	0	0	0	0.00
01/03/2011	R206 On 04-August-11			Bond Future	7.39	100.8741	100.7732	100.8741	0.00
01/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	417	0	0	0	0.00
01/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	380	0	0	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	459	0	0	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1197	1	1	1	0.00
01/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1339	1	1	1	0.00
01/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1265	1	1	1	0.00
01/03/2011	R206 On 03-November-11			Bond Future	7.58	102.3004	102.1955	102.3004	0.00
01/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1117	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1175	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1060	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	817	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	735	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	775	1	1	1	0.00
01/03/2011	R206 On 02-February-12			Bond Future	7.80	100.0473	99.9415	100.0473	0.00
01/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1258	1	1	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1310	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
01/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1207	1	1	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	938	1	1	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	866	1	1	1	0.00
01/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	901	1	1	1	0.00
01/03/2011	R207 On 05-May-11			Bond Future	8.75	93.4281	93.2867	93.4281	1,020.00
01/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	845	1	1	1	0.00
01/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	949	1	1	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	748	1	1	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2468	2	2	2	0.00
01/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2093	2	2	2	0.00
01/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2277	2	2	2	0.00
01/03/2011	R207 On 04-August-11			Bond Future	8.88	91.1255	90.9881	91.1255	0.00
01/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	960	1	1	1	0.00
01/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1042	1	1	1	0.00
01/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	884	1	1	1	0.00
01/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4699	5	5	5	0.00
01/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4280	4	4	4	0.00
01/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4486	4	4	4	0.00
01/03/2011	R207 On 03-November-11			Bond Future	9.00	92.4154	92.2711	92.4154	600.00
01/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2237	2	2	2	0.00
01/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2121	2	2	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2357	2	2	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3444	3	3	3	0.00
01/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3752	4	4	4	0.00
01/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3595	4	4	4	0.00
01/03/2011	R207 On 02-February-12			Bond Future	9.13	90.1412	89.9958	90.1412	0.00
01/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2966	3	3	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2842	3	3	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3093	3	3	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3509	3	4	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3782	4	4	4	0.00
01/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3643	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
01/03/2011	R208 On 05-May-11			Bond Future	8.84	87.2859	87.1082	87.2859	190.00
01/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	725	1	1	1	0.00
01/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	638	1	1	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	820	1	1	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2583	2	3	2	0.00
01/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3011	3	3	3	0.00
01/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2792	3	3	3	0.00
01/03/2011	R208 On 04-August-11			Bond Future	8.96	88.5356	88.3563	88.5356	0.00
01/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	859	1	1	1	0.00
01/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	936	1	1	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	787	1	1	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5318	5	5	5	0.00
01/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4853	5	5	5	0.00
01/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5082	5	5	5	0.00
01/03/2011	R208 On 03-November-11			Bond Future	9.08	86.3924	86.2117	86.3924	5,602.00
01/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2198	2	2	2	0.00
01/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2318	2	2	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2081	2	2	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4234	4	4	4	0.00
01/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3892	4	4	4	0.00
01/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4061	4	4	4	0.00
01/03/2011	R208 On 02-February-12			Bond Future	9.19	87.6707	87.4835	87.6707	0.00
01/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3070	3	3	3	0.00
01/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3202	3	3	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2941	3	3	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4296	4	4	4	0.00
01/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3999	4	4	4	0.00
01/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4145	4	4	4	0.00
01/03/2011	R209 On 05-May-11			Bond Future	9.06	73.3171	73.0508	73.3171	21,100.00
01/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	519	1	1	1	0.00
01/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	601	1	1	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	447	1	0	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5351	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
01/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4669	4	5	4	0.00
01/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5003	5	5	5	0.00
01/03/2011	R209 On 04-August-11			Bond Future	9.14	74.3720	74.1020	74.3720	0.00
01/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1297	1	1	1	0.00
01/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1410	2	1	2	0.00
01/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1193	1	1	1	0.00
01/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7571	8	8	8	0.00
01/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	952	1	1	1	0.00
01/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6684	6	7	6	0.00
01/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6067	6	6	6	0.00
01/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6369	6	6	6	0.00
01/03/2011	R209 On 03-November-11			Bond Future	9.22	72.2814	72.0079	72.2814	1,033.00
01/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2464	3	2	3	0.00
01/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2326	2	2	2	0.00
01/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2610	3	3	3	0.00
01/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5825	6	6	6	0.00
01/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6339	6	6	6	0.00
01/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6077	6	6	6	0.00
01/03/2011	R209 On 02-February-12			Bond Future	9.30	73.3466	73.0696	73.3466	0.00
01/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3676	4	4	4	0.00
01/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3516	4	4	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3840	4	4	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5688	6	6	6	0.00
01/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6128	6	6	6	0.00
01/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5904	6	6	6	0.00
01/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	105.6614	105.6670	539.00
01/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3049	3	3	3	0.00
01/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2777	3	3	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3319	3	3	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.14	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
01/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0715	104.0619	104.0715	2,518.00
01/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1918	2	2	2	0.00
01/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	944	1	1	1	0.00
01/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1430	1	1	1	0.00
01/03/2011	R213 On 05-May-11			Bond Future	9.09	82.4793	82.3237	82.4793	0.00
01/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8699	9	9	9	0.00
01/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9612	9	10	9	0.00
01/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9154	9	9	9	0.00
01/03/2011	R213 On 04-August-11			Bond Future	9.17	83.6642	83.5034	83.6642	0.00
01/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10242	10	10	10	0.00
01/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9333	9	9	9	0.00
01/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9786	10	10	10	0.00
01/03/2011	R213 On 03-November-11			Bond Future	9.26	81.3029	81.1446	81.3029	0.00
01/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4406	4	4	4	0.00
01/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3595	3	4	3	0.00
01/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3999	4	4	4	0.00
01/03/2011	R213 On 02-February-12			Bond Future	9.35	82.5051	82.3493	82.5051	0.00
01/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3056	3	3	3	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
01/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2278	2	2	2	0.00
01/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2665	3	3	3	0.00
01/03/2011	TRT1 On 05-May-11			Index Future	336.97	337.4520	336.9690	337.4520	100.00
01/03/2011	TRT1 On 04-August-11			Index Future	341.59	342.0830	341.5940	342.0830	0.00