



Derivatives Monthly Statistics Report

For June 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	AL7T On 04-August-11			Index Future	389.10	386.2880	389.0980	386.2880	30.00
01/06/2011	AL7T On 03-November-11			Index Future	394.96	392.1020	394.9550	392.1020	0.00
01/06/2011	ALBI On 04-August-11			Index Future	357.42	354.7560	357.4230	354.7560	1,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	ALBI On 03-November-11			Index Future	362.80	360.0960	362.8030	360.0960	0.00
01/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CRD1 On 04-August-11			Index Future	160.80	160.0770	160.7970	160.0770	2.00
01/06/2011	CRD1 On 03-November-11			Index Future	162.96	162.2250	162.9560	162.2250	0.00
01/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	GOVI On 04-August-11			GOVI	358.15	355.6340	358.1450	355.6340	179.00
01/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	101450	8	101450	8	0.00
01/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	101350	8	101350	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	101550	8	101550	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11			GOVI	363.54	360.9880	363.5360	360.9880	0.00

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01/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	65360	4	65360	4	0.00
01/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	65260	4	65260	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	65460	4	65460	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2011	IGOV On 04-August-11			Index Future	155.17	155.2000	155.1700	155.2000	977.00
01/06/2011	IGOV On 03-November-11			Index Future	157.51	157.5360	157.5060	157.5360	0.00
01/06/2011	ILBI On 04-August-11			Index Future	414.95	414.5690	414.9480	414.5690	0.00
01/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	3,891.00
01/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	5,000.00
01/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
01/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2400	5.7400	94.2400	15,600.00
01/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.82	94.1600	5.8200	94.1600	0.00
01/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.96	94.0200	5.9600	94.0200	0.00
01/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	93.9000	6.0800	93.9000	5,591.00
01/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.39	93.5700	6.3900	93.5700	1,090.00
01/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.76	93.1900	6.7600	93.1900	2,890.00
01/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.07	92.8700	7.0700	92.8700	44,710.00
01/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.39	92.5500	7.3900	92.5500	490.00
01/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.69	92.2500	7.6900	92.2500	290.00
01/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

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01/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	OTH1 On 04-August-11			Index Future	353.15	349.6370	353.1480	349.6370	3.00
01/06/2011	OTH1 On 03-November-11			Index Future	358.46	354.9000	358.4640	354.9000	0.00
01/06/2011	R157 On 04-August-11			Bond Future	7.50	125.7808	7.5040	125.7808	7,195.00
01/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	730	1	730	1	1,000.00
01/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	834	1	834	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	635	0	635	0	0.00
01/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	280	0	280	0	1,320.00
01/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	945	1	945	1	440.00
01/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1465	1	1465	1	0.00
01/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2759	2	2759	2	0.00
01/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	72	0	72	0	1,320.00
01/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	313	0	313	0	440.00
01/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	570	1	570	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	847	1	847	1	0.00
01/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1478	2	1478	2	0.00
01/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	654	1	654	1	0.00
01/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	746	1	746	1	0.00

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01/06/2011	R157 On 03-November-11			Bond Future	7.62	120.8413	7.6170	120.8413	3,358.00
01/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2639	2	2639	2	0.00
01/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2496	2	2496	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2785	2	2785	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	307	0	307	0	0.00
01/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	377	0	377	0	0.00
01/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	341	0	341	0	0.00
01/06/2011	R157 On 02-February-12			Bond Future	7.75	122.6822	7.7460	122.6822	0.00
01/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3180	3	3180	3	0.00
01/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3308	3	3308	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3053	3	3053	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	668	1	668	1	0.00
01/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	590	1	590	1	0.00
01/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	628	1	628	1	0.00
01/06/2011	R157 On 03-May-12			Bond Future	7.89	117.7433	7.8880	117.7433	0.00
01/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2359	2	2359	2	0.00
01/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2259	2	2259	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2461	2	2461	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1156	1	1156	1	0.00
01/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1269	1	1269	1	0.00
01/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1211	1	1211	1	0.00
01/06/2011	R186 On 04-August-11			Bond Future	8.41	117.7951	8.4070	117.7951	21,612.00
01/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1308	1	1308	1	0.00
01/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1504	1	1504	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1129	1	1129	1	0.00
01/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1718	1	1718	1	600.00
01/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3680	3	3680	3	200.00
01/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5478	4	5478	4	0.00
01/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11573	10	11573	10	0.00
01/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	22	0	22	0	600.00
01/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	413	1	413	1	200.00
01/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	907	1	907	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3147	4	3147	4	0.00

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01/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2269	3	2269	3	0.00
01/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2541	3	2541	3	0.00
01/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2834	4	2834	4	0.00
01/06/2011	R186 On 03-November-11			Bond Future	8.48	119.5495	8.4770	119.5495	13,789.00
01/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6348	5	6348	5	0.00
01/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6673	6	6673	6	0.00
01/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4824	4	4824	4	5,600.00
01/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	6030	5	6030	5	0.00
01/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1676	2	1676	2	0.00
01/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2282	3	2282	3	0.00
01/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1428	2	1428	2	0.00
01/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1547	2	1547	2	0.00
01/06/2011	R186 On 02-February-12			Bond Future	8.55	116.0761	8.5480	116.0761	2,500.00
01/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6676	6	6676	6	0.00
01/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6388	5	6388	5	0.00
01/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6969	6	6969	6	0.00
01/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2435	3	2435	3	0.00
01/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2737	3	2737	3	0.00
01/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2582	3	2582	3	0.00
01/06/2011	R186 On 03-May-12			Bond Future	8.62	117.8452	8.6220	117.8452	0.00
01/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7350	6	7350	6	0.00
01/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7619	7	7619	7	0.00
01/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	7084	6	7084	6	0.00
01/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4146	5	4146	5	0.00
01/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3806	4	3806	4	0.00
01/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	3973	5	3973	5	0.00
01/06/2011	R189 On 04-August-11			Bond Future	212.92	212.7360	212.9172	212.7360	0.00
01/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	917	1	917	1	0.00
01/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	967	1	967	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	867	1	867	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

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01/06/2011	R197 On 04-August-11			Bond Future	234.44	234.2192	234.4425	234.2192	0.00
01/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	2942	3	2942	3	0.00
01/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	2892	3	2892	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	2992	3	2992	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R201 On 04-August-11			Bond Future	7.13	105.7047	7.1280	105.7047	170.00
01/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	693	1	693	1	0.00
01/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	601	0	601	0	0.00
01/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	793	1	793	1	0.00
01/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	273	0	0.00
01/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	383	1	383	1	0.00
01/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	324	0	0.00
01/06/2011	R201 On 03-November-11			Bond Future	7.22	107.2777	7.2210	107.2777	695.00
01/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2372	2	2372	2	0.00
01/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2489	2	2489	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2255	2	2255	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	224	0	224	0	0.00
01/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	183	0	0.00
01/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	203	0	203	0	0.00
01/06/2011	R201 On 02-February-12			Bond Future	7.33	104.5026	7.3250	104.5026	0.00
01/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2676	2	2676	2	0.00
01/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2784	3	2784	3	0.00
01/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2572	2	2572	2	0.00
01/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	324	0	324	0	0.00
01/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	282	0	282	0	0.00
01/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	301	0	301	0	0.00
01/06/2011	R201 On 03-May-12			Bond Future	7.45	106.0968	7.4470	106.0968	0.00
01/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	1	1639	1	0.00
01/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	1	1565	1	0.00
01/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1714	2	1714	2	0.00
01/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	875	1	875	1	0.00

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01/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	963	1	963	1	0.00
01/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	919	1	919	1	0.00
01/06/2011	R202 On 04-August-11			Bond Future	0.10	174.2714	0.1030	174.2714	10,128.00
01/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	23667	23	23667	23	0.00
01/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11			Bond Future	0.02	176.8600	0.0190	176.8600	400.00
01/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	13997	14	0.00
01/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15375	15	0.00
01/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	12	12606	12	0.00
01/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R203 On 04-August-11			Bond Future	8.01	103.8445	8.0130	103.8445	824.00
01/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	885	1	885	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	1010	1	1010	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	771	1	771	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1073	1	1073	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	833	1	833	1	0.00
01/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	947	1	947	1	0.00
01/06/2011	R203 On 03-November-11			Bond Future	8.12	101.2294	8.1150	101.2294	1,630.00
01/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2572	2	2572	2	0.00
01/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2419	2	2419	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2731	2	2731	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	752	1	752	1	0.00
01/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	891	1	891	1	0.00
01/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	818	1	818	1	0.00
01/06/2011	R203 On 02-February-12			Bond Future	8.23	102.7710	8.2270	102.7710	0.00
01/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3421	3	3421	3	0.00
01/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3274	3	3274	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
01/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3571	3	3571	3	0.00
01/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1077	1	1077	1	0.00
01/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1209	1	0.00
01/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1141	1	1141	1	0.00
01/06/2011	R203 On 03-May-12			Bond Future	8.35	100.1773	8.3450	100.1773	0.00
01/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3291	3	3291	3	0.00
01/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3158	3	3158	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3426	3	3426	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1520	2	1520	2	0.00
01/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1667	2	1667	2	0.00
01/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1592	2	1592	2	0.00
01/06/2011	R204 On 04-August-11			Bond Future	8.15	99.5774	8.1540	99.5774	0.00
01/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	669	0	669	0	0.00
01/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	570	0	570	0	0.00
01/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	778	1	778	1	0.00
01/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1345	2	1345	2	0.00
01/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1685	2	1685	2	0.00
01/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1509	2	1509	2	0.00
01/06/2011	R204 On 03-November-11			Bond Future	8.25	101.0596	8.2480	101.0596	2,133.00
01/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3412	3	3412	3	0.00
01/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3600	3	3600	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3229	3	3229	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	886	1	886	1	0.00
01/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	748	1	748	1	0.00
01/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	814	1	814	1	0.00
01/06/2011	R204 On 02-February-12			Bond Future	8.35	98.5673	8.3470	98.5673	0.00
01/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4269	4	4269	4	0.00
01/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4450	4	4450	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4091	4	4091	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1079	1	1079	1	0.00
01/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	950	1	950	1	0.00
01/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1013	1	1013	1	0.00
01/06/2011	R204 On 03-May-12			Bond Future	8.45	100.0708	8.4530	100.0708	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
01/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3613	3	3613	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3761	3	3761	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3467	3	3467	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2260	3	2260	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2071	2	2071	2	0.00
01/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2164	2	2164	2	0.00
01/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6349	6.9200	101.6349	9,866.00
01/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	478	0	478	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	546	0	546	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	416	0	416	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	349	0	349	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	258	0	258	0	0.00
01/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	301	0	301	0	0.00
01/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1474	7.0150	103.1474	0.00
01/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1625	1	1625	1	0.00
01/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1542	1	1542	1	0.00
01/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1708	2	1708	2	0.00
01/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	147	0	147	0	0.00
01/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	179	0	179	0	0.00
01/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	163	0	163	0	0.00
01/06/2011	R206 On 02-February-12			Bond Future	7.13	100.9554	7.1310	100.9554	0.00
01/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1790	2	1790	2	0.00
01/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	1721	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1863	2	1863	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	237	0	237	0	0.00
01/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	270	0	270	0	0.00
01/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	252	0	252	0	0.00
01/06/2011	R206 On 03-May-12			Bond Future	7.29	102.4951	7.2860	102.4951	0.00
01/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	980	1	980	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	933	1	933	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1027	1	1027	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	615	1	615	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	677	1	677	1	0.00

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01/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	646	1	646	1	0.00
01/06/2011	R207 On 04-August-11			Bond Future	8.22	93.9630	8.2200	93.9630	5,725.00
01/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1195	1	1195	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1048	1	1048	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1354	1	1354	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	893	1	893	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1164	2	1164	2	0.00
01/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1022	1	1022	1	0.00
01/06/2011	R207 On 03-November-11			Bond Future	8.30	95.3579	8.3030	95.3579	600.00
01/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3458	3	3458	3	0.00
01/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3651	3	3651	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3262	3	3262	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1061	1	1061	1	0.00
01/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	906	1	906	1	0.00
01/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	985	1	985	1	0.00
01/06/2011	R207 On 02-February-12			Bond Future	8.39	93.1713	8.3930	93.1713	0.00
01/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4390	4	4390	4	0.00
01/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4580	4	4580	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4203	4	4203	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1216	1	1216	1	0.00
01/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1069	1	1069	1	0.00
01/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1140	1	1140	1	0.00
01/06/2011	R207 On 03-May-12			Bond Future	8.49	94.5933	8.4900	94.5933	0.00
01/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3782	3	3782	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3939	4	3939	4	0.00
01/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3627	3	3627	3	0.00
01/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2518	3	2518	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2308	3	2308	3	0.00
01/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2411	3	2411	3	0.00
01/06/2011	R208 On 04-August-11			Bond Future	8.25	91.7309	8.2530	91.7309	1,361.00
01/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1228	1	1228	1	0.00
01/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1389	1	1389	1	0.00
01/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1079	1	1079	1	0.00

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01/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1405	2	1405	2	0.00
01/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1101	2	1101	2	0.00
01/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1246	2	1246	2	0.00
01/06/2011	R208 On 03-November-11			Bond Future	8.33	89.6987	8.3320	89.6987	5,998.00
01/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3484	3	3484	3	0.00
01/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3283	3	3283	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3690	3	3690	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	936	1	936	1	0.00
01/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1108	1	1108	1	0.00
01/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1019	1	1019	1	0.00
01/06/2011	R208 On 02-February-12			Bond Future	8.41	91.0627	8.4130	91.0627	0.00
01/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4702	4	4702	4	0.00
01/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4505	4	4505	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4902	4	4902	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1262	2	1262	2	0.00
01/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1424	2	1424	2	0.00
01/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1341	2	1341	2	0.00
01/06/2011	R208 On 03-May-12			Bond Future	8.50	89.0535	8.4990	89.0535	0.00
01/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4866	4	4866	4	0.00
01/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4685	4	4685	4	0.00
01/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5050	4	5050	4	0.00
01/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1964	2	1964	2	0.00
01/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2149	2	2149	2	0.00
01/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2054	2	2054	2	0.00
01/06/2011	R209 On 04-August-11			Bond Future	8.59	76.9891	8.5920	76.9891	0.00
01/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1333	1	1333	1	0.00
01/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1520	1	1520	1	0.00
01/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10938	10	10938	10	0.00
01/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1161	1	1161	1	0.00
01/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2342	3	2342	3	0.00
01/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
01/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1866	3	1866	3	0.00
01/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2095	3	2095	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
01/06/2011	R209 On 03-November-11			Bond Future	8.65	74.9944	8.6490	74.9944	1,318.00
01/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3241	2	3241	2	0.00
01/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3464	3	3464	3	0.00
01/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	3026	2	3026	2	0.00
01/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2614	3	2614	3	0.00
01/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2254	3	2254	3	0.00
01/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2428	3	2428	3	0.00
01/06/2011	R209 On 02-February-12			Bond Future	8.71	76.1301	8.7070	76.1301	0.00
01/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	5012	4	5012	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5245	4	5245	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4784	4	4784	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2873	4	2873	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2570	3	2570	3	0.00
01/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2718	3	2718	3	0.00
01/06/2011	R209 On 03-May-12			Bond Future	8.77	74.1470	8.7660	74.1470	0.00
01/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5405	5	5405	5	0.00
01/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5626	5	5626	5	0.00
01/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5189	4	5189	4	0.00
01/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3752	4	3752	4	0.00
01/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3426	4	3426	4	0.00
01/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3585	4	3585	4	0.00
01/06/2011	R210 On 04-August-11			Bond Future	131.31	131.1845	131.3095	131.1845	425.00
01/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25309	25	25309	25	0.00
01/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25359	25	25359	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25259	25	25259	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11			Bond Future	1.13	107.2470	1.1250	107.2470	0.00
01/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2043	2	2043	2	0.00
01/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2312	2	2312	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1773	2	1773	2	0.00
01/06/2011	R211 On 04-August-11	1.45	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
01/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11			Bond Future	0.88	108.8429	0.8790	108.8429	539.00
01/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1958	2	1958	2	0.00
01/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2219	2	2219	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1697	2	1697	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11			Bond Future	2.08	106.2534	2.0800	106.2534	2,772.00
01/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3985	4	3985	4	0.00
01/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3520	3	3520	3	0.00
01/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4448	4	4448	4	0.00
01/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11			Bond Future	1.97	107.8339	1.9700	107.8339	240.00
01/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4950	5	4950	5	0.00
01/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5404	5	5404	5	0.00
01/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4494	4	4494	4	0.00
01/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11			Bond Future	8.61	86.6609	8.6060	86.6609	0.00
01/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5722	7	5722	7	0.00
01/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4813	6	4813	6	0.00
01/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5266	7	5266	7	0.00
01/06/2011	R213 On 03-November-11			Bond Future	8.67	84.4110	8.6710	84.4110	0.00
01/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	644	0	644	0	0.00
01/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	1048	0	1048	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
01/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	237	0	237	0	0.00
01/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 02-February-12			Bond Future	8.74	85.6963	8.7380	85.6963	0.00
01/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	2079	1	2079	1	0.00
01/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2467	1	2467	1	0.00
01/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1688	0	1688	0	0.00
01/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12			Bond Future	8.80	83.4584	8.8020	83.4584	0.00
01/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3463	2	3463	2	0.00
01/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3836	2	3836	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	3088	2	3088	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	TRT1 On 04-August-11			Index Future	353.79	351.2890	353.7940	351.2890	100.00
01/06/2011	TRT1 On 03-November-11			Index Future	358.55	356.0050	358.5450	356.0050	0.00