



# Derivatives Monthly Statistics Report

For September 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	AL7T On 03-November-11			Index Future	409.26	406.5750	409.2640	406.5750	16.00
01/09/2011	AL7T On 02-February-12			Index Future	415.50	412.7620	415.5030	412.7620	0.00
01/09/2011	ALBI On 03-November-11			Index Future	375.48	372.9930	375.4840	372.9930	1,617.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	ALBI On 02-February-12			Index Future	381.21	378.6690	381.2090	378.6690	0.00
01/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0053	0.0045	0.0053	22,388.00
01/09/2011	CAAE On 19-September-11			Can-Do Future	0.18	0.1737	0.1792	0.1737	21,898.00
01/09/2011	CAAG On 24-October-11			Can-Do Future	7.06	7.0589	7.0621	7.0589	0.00
01/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	399	0	399	0	0.00
01/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	361	0	361	0	0.00
01/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	442	0	442	0	0.00
01/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	205	0	205	0	14,286.00
01/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	82	0	82	0	6,757.00
01/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	420	0	420	0	0.00
01/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	30	0	30	0	0.00
01/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	143	0	143	0	0.00
01/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	49	0	49	0	0.00
01/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	37	0	37	0	0.00
01/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	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
01/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	GOVI On 03-November-11			GOVI	376.08	373.7190	376.0840	373.7190	161.00
01/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	190840	17	190840	17	0.00
01/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	190740	17	190740	17	0.00
01/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	190940	17	190940	17	0.00
01/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12			GOVI	381.82	379.4060	381.8180	379.4060	0.00
01/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	128180	10	128180	10	0.00
01/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	128080	10	128080	10	0.00
01/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	128280	10	128280	10	0.00
01/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2011	IGOV On 03-November-11			Index Future	163.30	163.3220	163.2980	163.3220	79.00
01/09/2011	IGOV On 02-February-12			Index Future	165.79	165.8070	165.7870	165.8070	0.00
01/09/2011	ILBI On 02-February-12			Index Future	448.82	448.6770	448.8230	448.6770	88.00
01/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
01/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.44	94.5200	5.4400	94.5200	1,000.00
01/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6100	5.3700	94.6100	1,000.00
01/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.26	94.6900	5.2600	94.6900	5,541.00
01/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.22	94.7100	5.2200	94.7100	0.00

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01/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.21	94.7300	5.2100	94.7300	0.00
01/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.19	94.7400	5.1900	94.7400	1,340.00
01/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.24	94.6800	5.2400	94.6800	2,890.00
01/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.35	94.5300	5.3500	94.5300	44,760.00
01/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.51	94.3600	5.5100	94.3600	990.00
01/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.74	94.1300	5.7400	94.1300	790.00
01/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.98	93.9000	5.9800	93.9000	1,250.00
01/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	OTH1 On 03-November-11			Index Future	371.82	368.6650	371.8230	368.6650	0.00
01/09/2011	OTH1 On 02-February-12			Index Future	377.49	374.2750	377.4920	374.2750	0.00
01/09/2011	R157 On 03-November-11			Bond Future	6.43	125.3168	6.4320	125.3168	15,490.00
01/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6757	6	6757	6	0.00
01/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6937	6	6937	6	0.00

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01/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6578	6	6578	6	0.00
01/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	886	1	886	1	1,200.00
01/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2231	2	2231	2	400.00
01/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2581	2	2581	2	0.00
01/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4216	4	4216	4	0.00
01/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	4	0	4	0	1,200.00
01/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	42	0	42	0	400.00
01/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	68	0	68	0	0.00
01/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	433	1	433	1	0.00
01/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 02-February-12			Bond Future	6.46	127.2223	6.4570	127.2223	0.00
01/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7093	7	7093	7	0.00
01/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7258	7	7258	7	0.00
01/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6927	6	6927	6	0.00
01/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1256	1	1256	1	0.00
01/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	438	0	438	0	130.00
01/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2471	2	2471	2	0.00
01/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	360	0	360	0	130.00
01/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	922	1	922	1	130.00
01/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2097	2	2097	2	0.00
01/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	12	0	12	0	0.00
01/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	9	0	9	0	0.00
01/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	11	0	11	0	0.00
01/09/2011	R157 On 03-May-12			Bond Future	6.50	122.3277	6.4960	122.3277	0.00
01/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5784	5	5784	5	0.00
01/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5634	5	5634	5	0.00
01/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5935	6	5935	6	0.00
01/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	79	0	79	0	0.00
01/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	93	0	93	0	0.00
01/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	85	0	85	0	0.00
01/09/2011	R157 On 02-August-12			Bond Future	6.54	124.1425	6.5360	124.1425	0.00

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01/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4745	4	4745	4	0.00
01/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4616	4	4616	4	0.00
01/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4875	4	4875	4	0.00
01/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	296	0	296	0	0.00
01/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	333	0	333	0	0.00
01/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	314	0	314	0	0.00
01/09/2011	R186 On 03-November-11			Bond Future	8.04	124.1738	8.0360	124.1738	24,731.00
01/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	9179	8	9179	8	0.00
01/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	9606	8	9606	8	0.00
01/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	8753	8	8753	8	0.00
01/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	7069	6	7069	6	5,600.00
01/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	2407	2	2407	2	1,275.00
01/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	3971	3	3971	3	425.00
01/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	5454	5	5454	5	0.00
01/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	10033	9	10033	9	0.00
01/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	2987	0	2987	0	0.00
01/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1091	0	1091	0	0.00
01/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	1895	0	1895	0	0.00
01/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2255	0	2255	0	0.00
01/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1368	0	1368	0	0.00
01/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	64	0	64	0	1,275.00
01/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3476	0	3476	0	0.00
01/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	483	1	483	1	425.00
01/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	899	1	899	1	0.00
01/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1772	2	1772	2	0.00
01/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	116	0	116	0	0.00
01/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	244	0	244	0	0.00
01/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	78	0	78	0	0.00
01/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	95	0	95	0	0.00
01/09/2011	R186 On 02-February-12			Bond Future	8.09	120.7692	8.0930	120.7692	2,501.00
01/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	9263	8	9263	8	0.00
01/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	8897	8	8897	8	0.00
01/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	9633	9	9633	9	0.00

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01/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	757	1	757	1	0.00
01/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	903	1	903	1	0.00
01/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	826	1	826	1	0.00
01/09/2011	R186 On 03-May-12			Bond Future	8.16	122.5918	8.1570	122.5918	0.00
01/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	9450	9	9450	9	0.00
01/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	9784	9	9784	9	0.00
01/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	9118	8	9118	8	0.00
01/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1821	2	1821	2	0.00
01/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1613	2	1613	2	0.00
01/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1714	2	1714	2	0.00
01/09/2011	R186 On 02-August-12			Bond Future	8.22	119.1207	8.2220	119.1207	0.00
01/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	7861	7	7861	7	0.00
01/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	8165	7	8165	7	0.00
01/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	7565	7	7565	7	0.00
01/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3166	4	3166	4	0.00
01/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2875	3	2875	3	0.00
01/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3015	3	3015	3	0.00
01/09/2011	R189 On 03-November-11			Bond Future	213.84	213.8490	213.8393	213.8490	0.00
01/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	1839	2	1839	2	0.00
01/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	1889	2	1889	2	0.00
01/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	1789	2	1789	2	0.00
01/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11			Bond Future	245.99	245.9867	245.9871	245.9867	183.00
01/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7487	7	7487	7	0.00
01/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7437	7	7437	7	0.00
01/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7537	8	7537	8	0.00
01/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11			Bond Future	6.13	110.3909	6.1250	110.3909	1,348.00
01/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5318	5	5318	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
01/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5455	5	5455	5	0.00
01/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5180	5	5180	5	0.00
01/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 02-February-12			Bond Future	6.12	107.6598	6.1200	107.6598	0.00
01/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5577	5	5577	5	0.00
01/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5703	5	5703	5	0.00
01/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5451	5	5451	5	0.00
01/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	3	0	0.00
01/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R201 On 03-May-12			Bond Future	6.13	109.2802	6.1320	109.2802	0.00
01/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3989	4	3989	4	0.00
01/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3876	4	3876	4	0.00
01/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4101	4	4101	4	0.00
01/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	61	0	61	0	0.00
01/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	73	0	73	0	0.00
01/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	68	0	68	0	0.00
01/09/2011	R201 On 02-August-12			Bond Future	6.14	106.4935	6.1410	106.4935	0.00
01/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3207	3	3207	3	0.00
01/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3109	3	3109	3	0.00
01/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3305	3	3305	3	0.00
01/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	187	0	187	0	0.00
01/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	208	0	208	0	0.00
01/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	197	0	197	0	0.00
01/09/2011	R202 On 03-November-11			Bond Future	185.96	185.9568	185.9574	185.9568	26,816.00
01/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185457	185	185457	185	0.00
01/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185407	185	185407	185	0.00
01/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185507	186	185507	186	0.00
01/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 03-November-11	0.50	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
01/09/2011	R202 On 02-February-12			Bond Future	186.13	186.1221	186.1277	186.1221	0.00
01/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9128	9	9128	9	0.00
01/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9078	9	9078	9	0.00
01/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9178	9	9178	9	0.00
01/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R203 On 03-November-11			Bond Future	7.32	105.0430	7.3160	105.0430	2,077.00
01/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5526	5	5526	5	0.00
01/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5302	5	5302	5	0.00
01/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5749	5	5749	5	0.00
01/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	5	0	5	0	0.00
01/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	9	0	9	0	0.00
01/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	7	0	7	0	0.00
01/09/2011	R203 On 02-February-12			Bond Future	7.38	106.6399	7.3820	106.6399	0.00
01/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6220	6	6220	6	0.00
01/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6018	6	6018	6	0.00
01/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6424	6	6424	6	0.00
01/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	106	0	106	0	0.00
01/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	129	0	129	0	0.00
01/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	116	0	116	0	0.00
01/09/2011	R203 On 03-May-12			Bond Future	7.46	104.0853	7.4600	104.0853	0.00
01/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	5876	5	5876	5	0.00
01/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6060	6	6060	6	0.00
01/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	5694	5	5694	5	0.00
01/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	363	0	363	0	0.00
01/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	314	0	314	0	0.00
01/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	337	0	337	0	0.00
01/09/2011	R203 On 02-August-12			Bond Future	7.54	105.6294	7.5420	105.6294	0.00
01/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	4654	4	4654	4	0.00
01/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	4490	4	4490	4	0.00
01/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4821	4	4821	4	0.00
01/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	644	1	644	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
01/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	718	1	718	1	0.00
01/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	679	1	679	1	0.00
01/09/2011	R204 On 03-November-11			Bond Future	7.55	104.9130	7.5520	104.9130	2,782.00
01/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6356	6	6356	6	0.00
01/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	6608	6	6608	6	0.00
01/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6104	6	6104	6	0.00
01/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	13	0	13	0	0.00
01/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	8	0	8	0	0.00
01/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	10	0	10	0	0.00
01/09/2011	R204 On 02-February-12			Bond Future	7.62	102.4793	7.6170	102.4793	0.00
01/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7190	7	7190	7	0.00
01/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7421	7	7421	7	0.00
01/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	6960	6	6960	6	0.00
01/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	141	0	141	0	0.00
01/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	114	0	114	0	0.00
01/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	126	0	126	0	0.00
01/09/2011	R204 On 03-May-12			Bond Future	7.70	104.0177	7.6950	104.0177	0.00
01/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	5886	5	5886	5	0.00
01/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	5686	5	5686	5	0.00
01/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6087	6	6087	6	0.00
01/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	575	1	575	1	0.00
01/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	658	1	658	1	0.00
01/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	616	1	616	1	0.00
01/09/2011	R204 On 02-August-12			Bond Future	7.78	101.5305	7.7770	101.5305	0.00
01/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4646	4	4646	4	0.00
01/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4828	4	4828	4	0.00
01/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	4468	4	4468	4	0.00
01/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1180	1	1180	1	0.00
01/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1063	1	1063	1	0.00
01/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1119	1	1119	1	0.00
01/09/2011	R206 On 03-November-11			Bond Future	5.85	105.5309	5.8530	105.5309	12,577.00
01/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3830	4	3830	4	0.00
01/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3731	4	3731	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
01/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3929	4	3929	4	0.00
01/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 02-February-12			Bond Future	5.81	103.3728	5.8060	103.3728	0.00
01/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3946	4	3946	4	0.00
01/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3859	4	3859	4	0.00
01/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4034	4	4034	4	0.00
01/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	1	0	0.00
01/09/2011	R206 On 03-May-12			Bond Future	5.78	104.9294	5.7780	104.9294	0.00
01/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2780	3	2780	3	0.00
01/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2855	3	2855	3	0.00
01/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2707	3	2707	3	0.00
01/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	51	0	51	0	0.00
01/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	43	0	43	0	0.00
01/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	46	0	46	0	0.00
01/09/2011	R206 On 02-August-12			Bond Future	5.73	102.7216	5.7310	102.7216	0.00
01/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2167	2	2167	2	0.00
01/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2106	2	2106	2	0.00
01/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2229	2	2229	2	0.00
01/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	88	0	88	0	0.00
01/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	99	0	99	0	0.00
01/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	93	0	93	0	0.00
01/09/2011	R207 On 03-November-11			Bond Future	7.75	98.6723	7.7460	98.6723	8,599.00
01/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	5703	5	5703	5	0.00
01/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	5969	5	5969	5	0.00
01/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5438	5	5438	5	0.00
01/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	1626	1	1626	1	2,000.00
01/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	2662	2	2662	2	0.00
01/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	3622	3	3622	3	0.00
01/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	240	0	240	0	900.00

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01/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	1814	1	1814	1	0.00
01/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	3874	3	3874	3	0.00
01/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1124	1	1124	1	300.00
01/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	626	1	626	1	300.00
01/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	129	0	129	0	900.00
01/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1101	1	1101	1	0.00
01/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	157	0	157	0	2,000.00
01/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2903	3	2903	3	0.00
01/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	327	0	327	0	2,000.00
01/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	36	0	36	0	0.00
01/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	727	1	727	1	0.00
01/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	23	0	23	0	0.00
01/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	29	0	29	0	0.00
01/09/2011	R207 On 02-February-12			Bond Future	7.81	96.5350	7.8110	96.5350	0.00
01/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	6743	6	6743	6	0.00
01/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	6981	6	6981	6	0.00
01/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	6505	6	6505	6	0.00
01/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	262	0	262	0	0.00
01/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	215	0	215	0	0.00
01/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	238	0	238	0	0.00
01/09/2011	R207 On 03-May-12			Bond Future	7.89	97.9868	7.8890	97.9868	0.00
01/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	5523	5	5523	5	0.00
01/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5320	5	5320	5	0.00
01/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	5729	5	5729	5	0.00
01/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	830	1	830	1	0.00
01/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	944	1	944	1	0.00
01/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	885	1	885	1	0.00
01/09/2011	R207 On 02-August-12			Bond Future	7.97	95.8027	7.9710	95.8027	0.00
01/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	5231	5	5231	5	0.00
01/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	5428	5	5428	5	0.00
01/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	5037	5	5037	5	0.00
01/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1204	1	1204	1	0.00
01/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1084	1	1084	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
01/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1142	1	1142	1	0.00
01/09/2011	R208 On 03-November-11			Bond Future	7.77	93.2380	7.7730	93.2380	7,301.00
01/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	5943	5	5943	5	0.00
01/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6224	6	6224	6	0.00
01/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	5662	5	5662	5	0.00
01/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	1857	1	1857	1	1,995.00
01/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	6787	6	6787	6	0.00
01/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	2981	2	2981	2	665.00
01/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4010	3	4010	3	0.00
01/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	166	0	166	0	665.00
01/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	21	0	21	0	1,995.00
01/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	341	1	341	1	0.00
01/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	50	0	50	0	0.00
01/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	751	1	751	1	0.00
01/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	32	0	32	0	0.00
01/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	40	0	40	0	0.00
01/09/2011	R208 On 02-February-12			Bond Future	7.83	94.6584	7.8320	94.6584	0.00
01/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7126	6	7126	6	0.00
01/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	6874	6	6874	6	0.00
01/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7379	7	7379	7	0.00
01/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	247	0	247	0	0.00
01/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	301	0	301	0	0.00
01/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	273	0	273	0	0.00
01/09/2011	R208 On 03-May-12			Bond Future	7.90	92.6861	7.9010	92.6861	0.00
01/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7007	6	7007	6	0.00
01/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7238	7	7238	7	0.00
01/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	6777	6	6777	6	0.00
01/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	731	1	731	1	0.00
01/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	642	1	642	1	0.00
01/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	686	1	686	1	0.00
01/09/2011	R208 On 02-August-12			Bond Future	7.97	94.0630	7.9730	94.0630	0.00
01/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	5651	5	5651	5	0.00
01/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	5441	5	5441	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
01/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	5865	5	5865	5	0.00
01/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1168	1	1168	1	0.00
01/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1296	2	1296	2	0.00
01/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1229	1	1229	1	0.00
01/09/2011	R209 On 03-November-11			Bond Future	8.33	78.0101	8.3250	78.0101	1,454.00
01/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	4033	3	4033	3	0.00
01/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	4353	3	4353	3	0.00
01/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	3721	3	3721	3	0.00
01/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	604	1	604	1	0.00
01/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	438	1	438	1	0.00
01/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	515	1	515	1	0.00
01/09/2011	R209 On 02-February-12			Bond Future	8.37	79.2000	8.3740	79.2000	0.00
01/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	6151	5	6151	5	0.00
01/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	6442	6	6442	6	0.00
01/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	5865	5	5865	5	0.00
01/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1204	2	1204	2	0.00
01/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1017	1	1017	1	0.00
01/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1106	1	1106	1	0.00
01/09/2011	R209 On 03-May-12			Bond Future	8.43	77.2443	8.4280	77.2443	0.00
01/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	6512	6	6512	6	0.00
01/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	6250	5	6250	5	0.00
01/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	6778	6	6778	6	0.00
01/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1818	2	1818	2	0.00
01/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2053	2	2053	2	0.00
01/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1932	2	1932	2	0.00
01/09/2011	R209 On 02-August-12			Bond Future	8.48	78.3913	8.4820	78.3913	0.00
01/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	7955	7	7955	7	0.00
01/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	8225	7	8225	7	0.00
01/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	7691	7	7691	7	0.00
01/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2071	2	2071	2	0.00
01/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1874	2	1874	2	0.00
01/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	1968	2	1968	2	0.00
01/09/2011	R210 On 03-November-11			Bond Future	137.44	137.4363	137.4365	137.4363	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6437	6	6437	6	0.00
01/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6487	6	6487	6	0.00
01/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6387	6	6387	6	0.00
01/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11			Bond Future	112.52	112.5258	112.5236	112.5258	529.00
01/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111274	111	111274	111	0.00
01/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111324	111	111324	111	0.00
01/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111224	111	111224	111	0.00
01/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12			Bond Future	112.90	112.9003	112.9015	112.9003	0.00
01/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2401	2	2401	2	0.00
01/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2351	2	2351	2	0.00
01/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2451	2	2451	2	0.00
01/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11			Bond Future	111.41	111.7148	111.4130	111.7148	2,667.00
01/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108913	109	108913	109	0.00
01/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108863	109	108863	109	0.00
01/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108963	109	108963	109	0.00
01/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 02-February-12			Bond Future	111.64	111.9465	111.6433	111.9465	0.00
01/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3143	3	3143	3	0.00
01/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3193	3	3193	3	0.00
01/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3093	3	3093	3	0.00
01/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 02-February-12	108.45	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
01/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11			Bond Future	8.33	87.6031	8.3300	87.6031	0.00
01/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	3510	2	3510	2	0.00
01/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	3913	3	3913	3	0.00
01/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	3103	2	3103	2	0.00
01/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12			Bond Future	8.39	88.9422	8.3870	88.9422	0.00
01/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	4989	4	4989	4	0.00
01/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	4599	4	4599	4	0.00
01/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	5377	4	5377	4	0.00
01/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12			Bond Future	8.45	86.7334	8.4460	86.7334	0.00
01/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	6378	5	6378	5	0.00
01/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	6751	6	6751	6	0.00
01/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	6002	5	6002	5	0.00
01/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12			Bond Future	8.51	88.0200	8.5050	88.0200	0.00
01/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	5860	5	5860	5	0.00
01/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	6232	5	6232	5	0.00
01/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	5486	4	5486	4	0.00
01/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
01/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00



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01/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
01/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00