



# Derivatives Weekly Statistics Report

From: 31/01/2011 To: 02/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AL7T On 03-February-11			Index Future	366.07	364.5390	366.0710	364.5390	30.00
01/02/2011	AL7T On 05-May-11			Index Future	371.36	369.8090	371.3630	369.8090	0.00
01/02/2011	AL7T On 04-August-11			Index Future	376.71	375.1370	376.7140	375.1370	0.00
01/02/2011	ALBI On 03-February-11			Index Future	337.89	336.6670	337.8880	336.6670	133.00
01/02/2011	ALBI On 05-May-11			Index Future	342.77	341.5350	342.7730	341.5350	982.00
01/02/2011	ALBI On 04-August-11			Index Future	347.71	346.4550	347.7120	346.4550	0.00
01/02/2011	CRD1 On 03-February-11			Index Future	151.74	151.4240	151.7440	151.4240	0.00
01/02/2011	CRD1 On 05-May-11			Index Future	153.82	153.4990	153.8240	153.4990	2.00
01/02/2011	CRD1 On 04-August-11			Index Future	155.93	155.5960	155.9260	155.5960	0.00
01/02/2011	GOVI On 03-February-11			GOVI	338.71	337.5340	338.7090	337.5340	166.00
01/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	43010	5	4	5	0.00
01/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	42810	5	4	5	0.00
01/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	42910	5	4	5	0.00
01/02/2011	GOVI On 05-May-11			GOVI	343.61	342.4140	343.6060	342.4140	139.00
01/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	53840	7	5	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	54040	7	5	7	0.00
01/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	53940	7	5	7	0.00
01/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2011	IGOV On 03-February-11			Index Future	147.29	147.1180	147.2850	147.1180	9.00
01/02/2011	IGOV On 05-May-11			Index Future	149.41	149.2450	149.4140	149.2450	0.00
01/02/2011	IGOV On 04-August-11			Index Future	151.57	151.3950	151.5670	151.3950	0.00
01/02/2011	ILBI On 03-February-11			Index Future	398.49	398.0410	398.4940	398.0410	17.00
01/02/2011	ILBI On 05-May-11			Index Future	404.15	403.5450	404.1540	403.5450	336.00
01/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3790	94.3900	94.3790	5,000.00
01/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3100	94.3400	94.3100	5,790.00
01/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.70	94.2440	94.2960	94.2440	2.00
01/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.1880	94.2480	94.1880	2,000.00
01/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1350	94.1960	94.1350	3,890.00
01/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0680	94.1190	94.0680	1,500.00
01/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9250	93.9680	93.9250	14,890.00
01/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.48	93.4430	93.5200	93.4430	5,290.00
01/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9980	93.0850	92.9980	790.00
01/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.5660	92.6470	92.5660	2,890.00
01/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.1320	92.2210	92.1320	44,510.00
01/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.14	91.7260	91.8600	91.7260	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2011	OTH1 On 03-February-11			Index Future	333.10	331.6470	333.1000	331.6470	0.00
01/02/2011	OTH1 On 05-May-11			Index Future	337.92	336.4420	337.9160	336.4420	3.00
01/02/2011	OTH1 On 04-August-11			Index Future	342.79	341.2890	342.7850	341.2890	0.00
01/02/2011	R157 On 03-February-11			Bond Future	7.84	126.7155	126.9389	126.7155	5,062.00
01/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	334	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	511	0	1	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
01/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	192	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	132	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	59	0	0	0	0.00
01/02/2011	R157 On 05-May-11			Bond Future	7.98	121.7355	121.9625	121.7355	2,605.00
01/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	743	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	823	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	597	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1958	2	2	2	0.00
01/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1823	2	2	2	0.00
01/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1569	2	2	2	0.00
01/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1693	2	2	2	0.00
01/02/2011	R157 On 04-August-11			Bond Future	8.15	123.5090	123.7375	123.5090	0.00
01/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	655	1	1	1	0.00
01/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	712	1	1	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	601	1	1	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3305	3	3	3	0.00
01/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3025	3	3	3	0.00
01/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3163	3	3	3	0.00
01/02/2011	R157 On 03-November-11			Bond Future	8.33	118.4934	118.7256	118.4934	3,694.00
01/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1820	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1731	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1912	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2009	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2186	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2096	2	2	2	0.00
01/02/2011	R186 On 03-February-11			Bond Future	8.66	116.5344	117.1127	116.5344	25,653.00
01/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3179	3	3	3	0.00
01/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3634	3	4	3	0.00
01/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2722	2	3	2	0.00
01/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
01/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	1	0	0	0	0.00

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01/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9145	10	9	10	0.00
01/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 05-May-11			Bond Future	8.75	118.2188	118.8047	118.2188	8,235.00
01/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3008	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3248	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2779	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	655	1	1	1	5,500.00
01/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3210	4	3	4	0.00
01/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7940	8	8	8	0.00
01/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2746	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2971	3	3	3	0.00
01/02/2011	R186 On 04-August-11			Bond Future	8.84	114.6534	115.2461	114.6534	140.00
01/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1909	2	2	2	0.00
01/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1767	2	2	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2058	2	2	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7133	8	7	8	0.00
01/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7823	8	8	8	0.00
01/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7473	8	7	8	0.00
01/02/2011	R186 On 03-November-11			Bond Future	8.93	116.3203	116.9196	116.3203	12,959.00
01/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5382	5	5	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5621	5	6	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5148	5	5	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4933	5	5	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4516	5	5	5	0.00
01/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4720	5	5	5	0.00
01/02/2011	R201 On 03-February-11			Bond Future	7.68	104.5381	104.6960	104.5381	489.00
01/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1083	1	1	1	0.00
01/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	917	1	1	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1249	1	1	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00

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01/02/2011	R201 On 05-May-11			Bond Future	7.83	106.0512	106.2088	106.0512	0.00
01/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	794	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	719	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	870	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	955	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1120	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1037	1	1	1	0.00
01/02/2011	R201 On 04-August-11			Bond Future	8.00	103.1850	103.3465	103.1850	0.00
01/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	386	0	0	0	0.00
01/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	426	0	0	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	351	0	0	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2742	3	3	3	0.00
01/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2516	3	3	3	0.00
01/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2626	3	3	3	0.00
01/02/2011	R201 On 03-November-11			Bond Future	8.19	104.6839	104.8476	104.6839	0.00
01/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1188	1	1	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1125	1	1	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1254	1	1	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1634	2	2	2	0.00
01/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1780	2	2	2	0.00
01/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1706	2	2	2	0.00
01/02/2011	R202 On 03-February-11			Bond Future	0.47	165.1142	165.1142	165.1142	3,608.00
01/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57977	58	58	58	0.00
01/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58824	59	59	59	0.00
01/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	57121	57	57	57	0.00
01/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11			Bond Future	0.39	167.4999	167.4999	167.4999	6,500.00
01/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40841	41	41	41	0.00
01/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39802	40	40	40	0.00
01/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41869	42	42	42	0.00
01/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00

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01/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R203 On 03-February-11			Bond Future	8.33	102.6555	102.9343	102.6555	1,402.00
01/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	874	1	1	1	0.00
01/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1113	1	1	1	0.00
01/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
01/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	646	0	1	0	0.00
01/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	30	0	0	0	0.00
01/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1643	2	2	2	0.00
01/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	3	0	0	0	0.00
01/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	11	0	0	0	0.00
01/02/2011	R203 On 05-May-11			Bond Future	8.45	99.9774	100.2605	99.9774	516.00
01/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1015	1	1	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1116	1	1	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	920	1	1	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2141	2	2	2	0.00
01/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1850	2	2	2	0.00
01/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1992	2	2	2	0.00
01/02/2011	R203 On 04-August-11			Bond Future	8.59	101.4345	101.7254	101.4345	0.00
01/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1008	1	1	1	0.00
01/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	932	1	1	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	861	1	1	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3869	4	4	4	0.00
01/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3700	4	4	4	0.00
01/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3537	4	4	4	0.00
01/02/2011	R203 On 03-November-11			Bond Future	8.73	98.7446	99.0377	98.7446	1,404.00
01/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1975	2	2	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2080	2	2	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1873	2	2	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3133	3	3	3	0.00
01/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2889	3	3	3	0.00
01/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3009	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
01/02/2011	R204 On 03-February-11			Bond Future	8.47	98.1181	98.4291	98.1181	1,914.00
01/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	349	0	0	0	0.00
01/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	546	0	1	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	200	0	0	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	284	1	0	1	0.00
01/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	74	0	0	0	0.00
01/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	154	0	0	0	0.00
01/02/2011	R204 On 05-May-11			Bond Future	8.58	99.5334	99.8511	99.5334	100.00
01/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1375	1	1	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1627	1	2	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1805	2	2	2	0.00
01/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2096	2	2	2	0.00
01/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1947	2	2	2	0.00
01/02/2011	R204 On 04-August-11			Bond Future	8.71	96.9523	97.2756	96.9523	0.00
01/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	870	1	1	1	0.00
01/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	944	1	1	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	799	1	1	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4876	5	5	5	0.00
01/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4472	5	4	5	0.00
01/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	5	5	5	0.00
01/02/2011	R204 On 03-November-11			Bond Future	8.84	98.3631	98.6862	98.3631	1,867.00
01/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2607	2	3	2	0.00
01/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2	2	0.00
01/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2735	3	3	3	0.00
01/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2927	3	3	3	0.00
01/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3176	3	3	3	0.00
01/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3053	3	3	3	0.00
01/02/2011	R206 On 03-February-11			Bond Future	7.35	100.7541	100.8764	100.7541	0.00
01/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1672	2	2	2	0.00
01/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1545	1	2	1	0.00
01/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1800	2	2	2	0.00
01/02/2011	R206 On 03-February-11	8.05	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
01/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 05-May-11			Bond Future	7.51	102.2113	102.3331	102.2113	0.00
01/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	653	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	715	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	595	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	748	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	629	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	686	1	1	1	0.00
01/02/2011	R206 On 04-August-11			Bond Future	7.71	99.9338	100.0597	99.9338	0.00
01/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	313	0	0	0	0.00
01/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	286	0	0	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	344	0	0	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1795	2	2	2	0.00
01/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1959	2	2	2	0.00
01/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1875	2	2	2	0.00
01/02/2011	R206 On 03-November-11			Bond Future	7.92	101.3861	101.5116	101.3861	0.00
01/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	877	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	924	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	830	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1271	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1168	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1219	1	1	1	0.00
01/02/2011	R207 On 03-February-11			Bond Future	8.55	92.0216	92.4642	92.0216	800.00
01/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1167	1	1	1	0.00
01/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1448	1	1	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	896	1	1	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	25	0	0	0	0.00
01/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	2	0	0	0	0.00
01/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	8	0	0	0	0.00
01/02/2011	R207 On 05-May-11			Bond Future	8.66	93.3545	93.8025	93.3545	285.00
01/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1364	1	1	1	0.00
01/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1246	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
01/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1489	1	1	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2117	2	2	2	0.00
01/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2450	3	2	3	0.00
01/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2280	3	2	3	0.00
01/02/2011	R207 On 04-August-11			Bond Future	8.78	91.0705	91.5280	91.0705	0.00
01/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1292	1	1	1	0.00
01/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1388	1	1	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1201	1	1	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4476	5	4	5	0.00
01/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4087	4	4	4	0.00
01/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4278	5	4	5	0.00
01/02/2011	R207 On 03-November-11			Bond Future	8.89	92.3940	92.8608	92.3940	600.00
01/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2659	2	3	2	0.00
01/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2532	2	3	2	0.00
01/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2789	3	3	3	0.00
01/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3286	4	3	4	0.00
01/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3573	4	4	4	0.00
01/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3427	4	3	4	0.00
01/02/2011	R208 On 03-February-11			Bond Future	8.58	89.7872	90.1915	89.7872	5,598.00
01/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1060	1	1	1	0.00
01/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	785	1	1	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1350	1	1	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	6	0	0	0	0.00
01/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	46	0	0	0	0.00
01/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	17	0	0	0	0.00
01/02/2011	R208 On 05-May-11			Bond Future	8.68	87.6846	88.0977	87.6846	190.00
01/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1410	1	1	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1539	1	2	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1287	1	1	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2670	3	3	3	0.00
01/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2312	3	2	3	0.00
01/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2487	3	2	3	0.00
01/02/2011	R208 On 04-August-11			Bond Future	8.78	88.9655	89.3806	88.9655	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
01/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1346	1	1	1	0.00
01/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1250	1	1	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4757	5	5	5	0.00
01/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4339	5	4	5	0.00
01/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4545	5	5	5	0.00
01/02/2011	R208 On 03-November-11			Bond Future	8.89	86.8574	87.2799	86.8574	5,584.00
01/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2834	3	3	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2973	3	3	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2698	3	3	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3783	4	4	4	0.00
01/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3479	4	3	4	0.00
01/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3629	4	4	4	0.00
01/02/2011	R209 On 03-February-11			Bond Future	8.61	77.6770	78.1349	77.6770	20,900.00
01/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3114	3	3	3	0.00
01/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3496	3	3	3	0.00
01/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2729	2	3	2	0.00
01/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	1	0	0	0	0.00
01/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 05-May-11			Bond Future	8.67	75.6584	76.1186	75.6584	200.00
01/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1919	2	2	2	0.00
01/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2094	2	2	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	2	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3589	4	4	4	0.00
01/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3094	3	3	3	0.00
01/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3335	4	3	4	0.00
01/02/2011	R209 On 04-August-11			Bond Future	8.74	76.7586	77.2287	76.7586	0.00
01/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2721	3	3	3	0.00
01/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2896	3	3	3	0.00
01/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2552	2	3	2	0.00
01/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10391	10	10	10	0.00
01/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	645	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
01/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4917	5	5	5	0.00
01/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4426	5	4	5	0.00
01/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4667	5	5	5	0.00
01/02/2011	R209 On 03-November-11			Bond Future	8.80	74.7275	75.2075	74.7275	1,089.00
01/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4167	4	4	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3977	4	4	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4362	4	4	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4378	5	4	5	0.00
01/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4791	5	5	5	0.00
01/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4580	5	5	5	0.00
01/02/2011	R210 On 03-February-11			Bond Future	1.05	125.1375	125.1375	125.1375	2.00
01/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30813	31	31	31	0.00
01/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31445	31	31	31	0.00
01/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	30176	30	30	30	0.00
01/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1267	104.1209	104.1267	589.00
01/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4066	4	4	4	0.00
01/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4342	4	4	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3790	4	4	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11			Bond Future	1.59	2.7500	105.6278	2.7500	0.00
01/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3015	0	3	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2744	0	3	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3286	0	3	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/02/2011	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
01/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	102.1384	102.1384	2,518.00
01/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4402	4	4	4	0.00
01/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4859	5	5	5	0.00
01/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3942	4	4	4	0.00
01/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	103.6125	103.6125	2,238.00
01/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2367	2	2	2	0.00
01/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1394	1	1	1	0.00
01/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1879	2	2	2	0.00
01/02/2011	R213 On 03-February-11			Bond Future	8.67	86.8273	87.3305	86.8273	0.00
01/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5412	6	5	6	0.00
01/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6329	7	6	7	0.00
01/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5868	6	6	6	0.00
01/02/2011	R213 On 05-May-11			Bond Future	8.74	84.5448	85.0491	84.5448	0.00
01/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6887	7	7	7	0.00
01/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5974	6	6	6	0.00
01/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6429	7	6	7	0.00
01/02/2011	R213 On 04-August-11			Bond Future	8.82	85.7763	86.2893	85.7763	0.00
01/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6547	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7456	8	7	8	0.00
01/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7000	8	7	8	0.00
01/02/2011	R213 On 03-November-11			Bond Future	8.89	83.4833	84.0047	83.4833	0.00
01/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1546	2	2	2	0.00
01/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	735	1	1	1	0.00
01/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1139	2	1	2	0.00
01/02/2011	TRT1 On 03-February-11			Index Future	334.73	333.5680	334.7290	333.5680	0.00
01/02/2011	TRT1 On 05-May-11			Index Future	339.32	338.1390	339.3160	338.1390	100.00
01/02/2011	TRT1 On 04-August-11			Index Future	343.95	342.7600	343.9530	342.7600	0.00
02/02/2011	AL7T On 03-February-11			Index Future	367.45	366.0710	367.4480	366.0710	0.00
02/02/2011	AL7T On 05-May-11			Index Future	372.76	371.3630	372.7610	371.3630	30.00
02/02/2011	AL7T On 04-August-11			Index Future	378.13	376.7140	378.1320	376.7140	0.00
02/02/2011	ALBI On 03-February-11			Index Future	338.97	337.8880	338.9700	337.8880	33.00
02/02/2011	ALBI On 05-May-11			Index Future	343.87	342.7730	343.8700	342.7730	1,082.00
02/02/2011	ALBI On 04-August-11			Index Future	348.83	347.7120	348.8260	347.7120	0.00
02/02/2011	CRD1 On 03-February-11			Index Future	152.05	151.7440	152.0500	151.7440	0.00
02/02/2011	CRD1 On 05-May-11			Index Future	154.14	153.8240	154.1350	153.8240	2.00
02/02/2011	CRD1 On 04-August-11			Index Future	156.24	155.9260	156.2420	155.9260	0.00
02/02/2011	GOVI On 03-February-11			GOVI	339.76	338.7090	339.7610	338.7090	166.00
02/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	32490	4	3	4	0.00
02/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	32290	4	3	4	0.00
02/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	32390	4	3	4	0.00
02/02/2011	GOVI On 05-May-11			GOVI	344.67	343.6060	344.6730	343.6060	139.00
02/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	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
02/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	43170	5	4	5	0.00
02/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	43370	5	4	5	0.00
02/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	43270	5	4	5	0.00
02/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2011	IGOV On 03-February-11			Index Future	147.01	147.2850	147.0080	147.2850	9.00
02/02/2011	IGOV On 05-May-11			Index Future	149.13	149.4140	149.1340	149.4140	0.00
02/02/2011	IGOV On 04-August-11			Index Future	151.28	151.5670	151.2830	151.5670	0.00
02/02/2011	ILBI On 03-February-11			Index Future	397.85	398.4940	397.8520	398.4940	17.00
02/02/2011	ILBI On 05-May-11			Index Future	403.51	404.1540	403.5060	404.1540	336.00
02/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	94.3890	94.3900	5,000.00
02/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3400	94.3440	94.3400	5,790.00
02/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.2960	94.3210	94.2960	1,000.00
02/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.71	94.2480	94.2890	94.2480	2,001.00
02/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.75	94.1960	94.2460	94.1960	3,890.00
02/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1190	94.1800	94.1190	2,000.00
02/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	93.9680	94.0300	93.9680	14,890.00
02/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5200	93.5790	93.5200	5,290.00
02/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.87	93.0850	93.1290	93.0850	790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.32	92.6470	92.6810	92.6470	2,890.00
02/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.2210	92.2330	92.2210	44,510.00
02/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.8600	91.8700	91.8600	490.00
02/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
02/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
02/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2011	OTH1 On 03-February-11			Index Future	334.34	333.1000	334.3430	333.1000	0.00
02/02/2011	OTH1 On 05-May-11			Index Future	339.18	337.9160	339.1770	337.9160	3.00
02/02/2011	OTH1 On 04-August-11			Index Future	344.07	342.7850	344.0650	342.7850	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
02/02/2011	R157 On 03-February-11			Bond Future	7.78	126.9389	127.1714	126.9389	5,019.00
02/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	512	0	1	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	722	1	1	1	0.00
02/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	315	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	22	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	5	0	0	0	0.00
02/02/2011	R157 On 05-May-11			Bond Future	7.92	121.9625	122.2022	121.9625	2,605.00
02/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	831	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	918	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	673	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	749	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1665	2	2	2	0.00
02/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1794	2	2	2	0.00
02/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1424	2	1	2	0.00
02/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1542	2	2	2	0.00
02/02/2011	R157 On 04-August-11			Bond Future	8.09	123.7375	123.9819	123.7375	0.00
02/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	720	1	1	1	0.00
02/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	781	1	1	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	663	1	1	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3123	3	3	3	0.00
02/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2849	3	3	3	0.00
02/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2984	3	3	3	0.00
02/02/2011	R157 On 03-November-11			Bond Future	8.26	118.7256	118.9726	118.7256	3,694.00
02/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1939	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2035	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1846	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2054	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1885	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1968	2	2	2	0.00
02/02/2011	R157 On 02-February-12			Bond Future	8.39	8.3500	120.9505	8.3500	0.00
02/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	358	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	524	0	1	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
02/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	191	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11			Bond Future	8.60	117.1127	117.6665	117.1127	25,653.00
02/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3733	3	4	3	0.00
02/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	4188	4	4	4	0.00
02/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	3275	3	3	3	0.00
02/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
02/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	8591	9	9	9	0.00
02/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 05-May-11			Bond Future	8.69	118.8047	119.3668	118.8047	8,235.00
02/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3290	3	3	3	0.00
02/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3544	3	4	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	747	1	1	1	5,500.00
02/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	3046	3	3	3	0.00
02/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2914	3	3	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7469	8	7	8	0.00
02/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2479	3	2	3	0.00
02/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2691	3	3	3	0.00
02/02/2011	R186 On 04-August-11			Bond Future	8.78	115.2461	115.8157	115.2461	140.00
02/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	2081	2	2	2	0.00
02/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1930	2	2	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2240	2	2	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6745	7	7	7	0.00
02/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7416	8	7	8	0.00
02/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7075	7	7	7	0.00
02/02/2011	R186 On 03-November-11			Bond Future	8.86	116.9196	117.4965	116.9196	12,959.00
02/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5691	5	6	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5449	5	5	5	0.00
02/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5937	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4255	5	4	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4657	5	5	5	0.00
02/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4453	5	4	5	0.00
02/02/2011	R186 On 02-February-12			Bond Future	8.93	8.9500	114.1488	8.9500	0.00
02/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	629	0	1	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	187	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	1069	0	1	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11			Bond Future	7.62	104.6960	104.8779	104.6960	5.00
02/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1265	1	1	1	0.00
02/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	1099	1	1	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1431	1	1	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 05-May-11			Bond Future	7.77	106.2088	106.3950	106.2088	484.00
02/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	878	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	959	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	798	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1013	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	858	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	935	1	1	1	0.00
02/02/2011	R201 On 04-August-11			Bond Future	7.94	103.3465	103.5348	103.3465	0.00
02/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	0	0	0	0.00
02/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	471	0	0	0	0.00
02/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	390	0	0	0	0.00
02/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2593	3	3	3	0.00
02/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2372	3	2	3	0.00
02/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2480	3	2	3	0.00
02/02/2011	R201 On 03-November-11			Bond Future	8.12	104.8476	105.0390	104.8476	0.00
02/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1274	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
02/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1342	1	1	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1207	1	1	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1671	2	2	2	0.00
02/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1531	2	2	2	0.00
02/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1600	2	2	2	0.00
02/02/2011	R201 On 02-February-12			Bond Future	8.26	8.2000	102.3698	8.2000	0.00
02/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	111	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	142	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	15	0	0	0	0.00
02/02/2011	R202 On 03-February-11			Bond Future	0.49	165.1142	164.5642	165.1142	19.00
02/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57427	58	57	58	0.00
02/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58274	59	58	59	0.00
02/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56571	57	57	57	0.00
02/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11			Bond Future	0.41	167.4999	166.9484	167.4999	10,089.00
02/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40289	41	40	41	0.00
02/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41317	42	41	42	0.00
02/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39251	40	39	40	0.00
02/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11			Bond Future	8.26	102.9343	103.2592	102.9343	1,402.00
02/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	1188	1	1	1	0.00
02/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1434	1	1	1	0.00
02/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
02/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	942	1	1	1	0.00
02/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	1	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
02/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1318	2	1	2	0.00
02/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 05-May-11			Bond Future	8.38	100.2605	100.5882	100.2605	516.00
02/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1144	1	1	1	0.00
02/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	1041	1	1	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1254	1	1	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1661	2	2	2	0.00
02/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1934	2	2	2	0.00
02/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1794	2	2	2	0.00
02/02/2011	R203 On 04-August-11			Bond Future	8.52	101.7254	102.0546	101.7254	0.00
02/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	1030	1	1	1	0.00
02/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	954	1	1	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1111	1	1	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3311	4	3	4	0.00
02/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3632	4	4	4	0.00
02/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3469	4	3	4	0.00
02/02/2011	R203 On 03-November-11			Bond Future	8.66	99.0377	99.3765	99.0377	1,404.00
02/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2125	2	2	2	0.00
02/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	2019	2	2	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2705	3	3	3	0.00
02/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2940	3	3	3	0.00
02/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2820	3	3	3	0.00
02/02/2011	R203 On 02-February-12			Bond Future	8.77	8.7500	101.0259	8.7500	0.00
02/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	146	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	284	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	69	0	0	0	0.00
02/02/2011	R204 On 03-February-11			Bond Future	8.41	98.4291	98.7303	98.4291	1,914.00
02/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	521	0	1	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
02/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	779	1	1	1	0.00
02/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	300	0	0	0	0.00
02/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	82	0	0	0	0.00
02/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	6	0	0	0	0.00
02/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	25	0	0	0	0.00
02/02/2011	R204 On 05-May-11			Bond Future	8.53	99.8511	100.1539	99.8511	100.00
02/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1634	1	2	1	0.00
02/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1771	2	2	2	0.00
02/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1503	1	2	1	0.00
02/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1921	2	2	2	0.00
02/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1646	2	2	2	0.00
02/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1780	2	2	2	0.00
02/02/2011	R204 On 04-August-11			Bond Future	8.65	97.2756	97.5845	97.2756	0.00
02/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	948	1	1	1	0.00
02/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	1027	1	1	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	873	1	1	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4641	5	5	5	0.00
02/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4246	4	4	4	0.00
02/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4441	5	4	5	0.00
02/02/2011	R204 On 03-November-11			Bond Future	8.78	98.6862	99.0005	98.6862	1,867.00
02/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2759	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2891	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2622	2	3	2	0.00
02/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3009	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2769	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2891	3	3	3	0.00
02/02/2011	R204 On 02-February-12			Bond Future	8.87	8.9000	96.6081	8.9000	0.00
02/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	618	0	1	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	861	0	1	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	373	0	0	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R206 On 03-February-11			Bond Future	7.30	100.8764	101.0040	100.8764	0.00
02/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1800	2	2	2	0.00
02/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1672	2	2	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1927	2	2	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 05-May-11			Bond Future	7.46	102.3331	102.4647	102.3331	0.00
02/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	717	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	655	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	783	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	565	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	677	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	619	1	1	1	0.00
02/02/2011	R206 On 04-August-11			Bond Future	7.65	100.0597	100.1923	100.0597	0.00
02/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	0	0	0.00
02/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	316	0	0	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	0	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1696	2	2	2	0.00
02/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1856	2	2	2	0.00
02/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1774	2	2	2	0.00
02/02/2011	R206 On 03-November-11			Bond Future	7.86	101.5116	101.6471	101.5116	0.00
02/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	937	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	889	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	987	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1095	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1194	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1144	1	1	1	0.00
02/02/2011	R206 On 02-February-12			Bond Future	8.01	8.0000	99.5691	8.0000	0.00
02/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	72	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.05	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
02/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	103	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	16	0	0	0	0.00
02/02/2011	R207 On 03-February-11			Bond Future	8.48	92.4642	92.8977	92.4642	800.00
02/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1592	1	2	1	0.00
02/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1879	1	2	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	1305	1	1	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	1	0	0	0	0.00
02/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 05-May-11			Bond Future	8.58	93.8025	94.2418	93.8025	285.00
02/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1551	1	2	1	0.00
02/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1688	1	2	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1422	1	1	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2187	2	2	2	0.00
02/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1877	2	2	2	0.00
02/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2028	2	2	2	0.00
02/02/2011	R207 On 04-August-11			Bond Future	8.70	91.5280	91.9718	91.5280	0.00
02/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1438	1	1	1	0.00
02/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1541	1	2	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1340	1	1	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4171	4	4	4	0.00
02/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3796	4	4	4	0.00
02/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3980	4	4	4	0.00
02/02/2011	R207 On 03-November-11			Bond Future	8.81	92.8608	93.3089	92.8608	600.00
02/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2872	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3009	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2739	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3332	4	3	4	0.00
02/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3058	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3192	3	3	3	0.00
02/02/2011	R207 On 02-February-12			Bond Future	8.90	8.9500	91.2145	8.9500	0.00
02/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	541	0	1	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	803	0	1	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
02/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	279	0	0	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11			Bond Future	8.51	90.1915	90.6415	90.1915	5,598.00
02/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1493	1	1	1	0.00
02/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	1190	1	1	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1794	1	2	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	1	0	0	0	0.00
02/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 05-May-11			Bond Future	8.60	88.0977	88.5556	88.0977	190.00
02/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1601	1	2	1	0.00
02/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1467	1	1	1	0.00
02/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1742	2	2	2	0.00
02/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2057	2	2	2	0.00
02/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2392	3	2	3	0.00
02/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2220	2	2	2	0.00
02/02/2011	R208 On 04-August-11			Bond Future	8.70	89.3806	89.8454	89.3806	0.00
02/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1498	1	1	1	0.00
02/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1606	1	2	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1394	1	1	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4436	5	4	5	0.00
02/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4034	4	4	4	0.00
02/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4232	5	4	5	0.00
02/02/2011	R208 On 03-November-11			Bond Future	8.81	87.2799	87.7511	87.2799	5,584.00
02/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	3059	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2917	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3205	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3240	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3531	4	4	4	0.00
02/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3383	4	3	4	0.00
02/02/2011	R208 On 02-February-12			Bond Future	8.88	8.9000	89.2101	8.9000	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
02/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	651	0	1	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	371	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	930	0	1	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11			Bond Future	8.55	78.1349	78.6056	78.1349	20,900.00
02/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3584	3	4	3	0.00
02/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3967	3	4	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	3199	3	3	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 05-May-11			Bond Future	8.61	76.1186	76.5997	76.1186	200.00
02/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	2119	2	2	2	0.00
02/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2306	2	2	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1940	2	2	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3295	4	3	4	0.00
02/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2825	3	3	3	0.00
02/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3054	3	3	3	0.00
02/02/2011	R209 On 04-August-11			Bond Future	8.68	77.2287	77.7118	77.2287	0.00
02/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2928	3	3	3	0.00
02/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	3111	3	3	3	0.00
02/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2750	3	3	3	0.00
02/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10810	10	11	10	0.00
02/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	581	1	1	1	0.00
02/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4632	5	5	5	0.00
02/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4158	4	4	4	0.00
02/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4391	5	4	5	0.00
02/02/2011	R209 On 03-November-11			Bond Future	8.74	75.2075	75.7005	75.2075	1,089.00
02/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4417	4	4	4	0.00
02/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4619	4	5	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	4219	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
02/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4540		5	5	5	0.00
02/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4142		4	4	4	0.00
02/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4337		5	4	5	0.00
02/02/2011	R209 On 02-February-12			Bond Future	8.79		8.8500	76.9542	8.8500	0.00
02/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1657		0	2	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	2037		0	2	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	1273		0	1	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R210 On 03-February-11			Bond Future	1.07		125.1375	124.7840	125.1375	2.00
02/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30460		31	30	31	0.00
02/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31092		31	31	31	0.00
02/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	29822		30	30	30	0.00
02/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 03-February-11			Bond Future	1.78		104.1209	104.1093	104.1209	50.00
02/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054		4	4	4	0.00
02/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330		4	4	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778		4	4	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 05-May-11			Bond Future	1.60		105.6278	105.6166	105.6278	539.00
02/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3004		3	3	3	0.00
02/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3275		3	3	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2732		3	3	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0		0	0	0	0.00
02/02/2011	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
02/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	102.1287	102.1384	240.00
02/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4392	4	4	4	0.00
02/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4849	5	5	5	0.00
02/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3932	4	4	4	0.00
02/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	103.6029	103.6125	2,518.00
02/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2377	2	2	2	0.00
02/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1403	1	1	1	0.00
02/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1889	2	2	2	0.00
02/02/2011	R213 On 03-February-11			Bond Future	8.63	87.3305	87.6796	87.3305	0.00
02/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5062	5	5	5	0.00
02/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	5979	6	6	6	0.00
02/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5519	6	6	6	0.00
02/02/2011	R213 On 05-May-11			Bond Future	8.70	85.0491	85.4098	85.0491	0.00
02/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6526	7	7	7	0.00
02/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5613	6	6	6	0.00
02/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6068	6	6	6	0.00
02/02/2011	R213 On 04-August-11			Bond Future	8.77	86.2893	86.6528	86.2893	0.00
02/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6184	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7092	7	7	7	0.00
02/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	6636	7	7	7	0.00
02/02/2011	R213 On 03-November-11			Bond Future	8.85	84.0047	84.3711	84.0047	0.00
02/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1179	2	1	2	0.00
02/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	369	1	0	1	0.00
02/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	773	1	1	1	0.00
02/02/2011	R213 On 02-February-12			Bond Future	8.90	9.0000	85.7752	9.0000	0.00
02/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	760	0	1	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	1148	0	1	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	370	0	0	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	TRT1 On 03-February-11			Index Future	335.84	334.7290	335.8440	334.7290	0.00
02/02/2011	TRT1 On 05-May-11			Index Future	340.45	339.3160	340.4480	339.3160	100.00
02/02/2011	TRT1 On 04-August-11			Index Future	345.10	343.9530	345.1040	343.9530	0.00