



Derivatives Monthly Statistics Report

For April 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	AL7T On 05-May-11			Index Future	371.48	369.7690	371.4770	369.7690	30.00
01/04/2011	AL7T On 04-August-11			Index Future	376.79	375.0570	376.7900	375.0570	0.00
01/04/2011	ALBI On 05-May-11			Index Future	341.91	340.2660	341.9050	340.2660	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	ALBI On 04-August-11			Index Future	346.80	345.1320	346.7950	345.1320	0.00
01/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CRD1 On 05-May-11			Index Future	155.05	154.6120	155.0510	154.6120	2.00
01/04/2011	CRD1 On 04-August-11			Index Future	157.19	156.7440	157.1900	156.7440	0.00
01/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	GOVI On 05-May-11			GOVI	343.11	341.5520	343.1110	341.5520	205.00
01/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	58790	7	58790	7	0.00
01/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	58990	7	58990	7	0.00
01/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	58890	7	58890	7	0.00
01/04/2011	GOVI On 04-August-11			GOVI	348.02	346.4360	348.0190	346.4360	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
01/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	190	0	190	0	0.00
01/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	90	0	90	0	0.00
01/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	290	0	290	0	0.00
01/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	2	0	2	0.00
01/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	2	0	2	0.00
01/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	2	0	2	0.00
01/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2011	IGOV On 05-May-11			Index Future	150.00	150.1460	149.9990	150.1460	61.00
01/04/2011	IGOV On 04-August-11			Index Future	152.15	152.2930	152.1450	152.2930	0.00
01/04/2011	ILBI On 05-May-11			Index Future	405.91	406.3400	405.9130	406.3400	336.00
01/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,001.00
01/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	3,001.00
01/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	3,890.00
01/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.2300	5.7700	94.2300	2,000.00
01/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.84	94.1600	5.8400	94.1600	0.00
01/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	94.0300	5.9700	94.0300	14,489.00
01/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	5,591.00
01/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	1,090.00
01/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	2,890.00
01/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.86	92.1400	7.8600	92.1400	44,710.00
01/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	513.00
01/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
01/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00

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01/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	OTH1 On 05-May-11			Index Future	335.03	332.9690	335.0310	332.9690	3.00
01/04/2011	OTH1 On 04-August-11			Index Future	339.82	337.7310	339.8230	337.7310	0.00
01/04/2011	R157 On 05-May-11			Bond Future	7.81	122.4263	7.8060	122.4263	2,405.00
01/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	445	0	445	0	0.00
01/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	541	0	541	0	0.00
01/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	361	0	361	0	0.00
01/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	288	0	288	0	0.00
01/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	928	1	928	1	0.00
01/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	795	1	795	1	0.00
01/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	566	1	566	1	0.00
01/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	674	1	674	1	0.00
01/04/2011	R157 On 04-August-11			Bond Future	7.96	124.1963	7.9610	124.1963	0.00
01/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	456	0	456	0	0.00
01/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	512	0	512	0	0.00
01/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	405	0	405	0	0.00
01/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2390	3	2390	3	0.00
01/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2105	2	2105	2	0.00

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01/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2245	2	2245	2	0.00
01/04/2011	R157 On 03-November-11			Bond Future	8.14	119.1484	8.1350	119.1484	3,694.00
01/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1770	2	1770	2	0.00
01/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1874	2	1874	2	0.00
01/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1671	2	1671	2	0.00
01/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1437	2	1437	2	0.00
01/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1282	1	1282	1	0.00
01/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1357	1	1357	1	0.00
01/04/2011	R157 On 02-February-12			Bond Future	8.33	120.8869	8.3320	120.8869	0.00
01/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2174	2	2174	2	0.00
01/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2272	2	2272	2	0.00
01/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2078	2	2078	2	0.00
01/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1683	2	1683	2	0.00
01/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1543	2	1543	2	0.00
01/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1612	2	1612	2	0.00
01/04/2011	R186 On 05-May-11			Bond Future	8.91	116.4149	8.9090	116.4149	28,849.00
01/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	837	1	837	1	0.00
01/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1009	1	1009	1	1.00
01/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	687	0	687	0	0.00
01/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	10	0	10	0	5,500.00
01/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	2624	3	2624	3	0.00
01/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	8801	10	8801	10	0.00
01/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	2013	3	2013	3	0.00
01/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	2307	3	2307	3	0.00
01/04/2011	R186 On 04-August-11			Bond Future	9.01	112.8047	9.0070	112.8047	0.00
01/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	705	1	705	1	0.00
01/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	626	0	626	0	0.00
01/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	793	1	793	1	0.00
01/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	7408	8	7408	8	0.00
01/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	8222	9	8222	9	0.00
01/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	7809	9	7809	9	0.00
01/04/2011	R186 On 03-November-11			Bond Future	9.11	114.4110	9.1060	114.4110	12,982.00
01/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	3667	3	3667	3	0.00

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01/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3461	3	3461	3	0.00
01/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	3880	3	3880	3	0.00
01/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	4374	5	4374	5	0.00
01/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4845	5	4845	5	0.00
01/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4605	5	4605	5	0.00
01/04/2011	R186 On 02-February-12			Bond Future	9.21	110.7899	9.2070	110.7899	0.00
01/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4226	4	4226	4	0.00
01/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4029	4	4029	4	0.00
01/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4428	4	4428	4	0.00
01/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5793	6	5793	6	0.00
01/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	6276	7	6276	7	0.00
01/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	6031	7	6031	7	0.00
01/04/2011	R189 On 05-May-11			Bond Future	208.74	208.6965	208.7404	208.6965	0.00
01/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1440	1	1440	1	0.00
01/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1490	1	1490	1	0.00
01/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1390	1	1390	1	0.00
01/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11			Bond Future	231.50	231.0439	231.4975	231.0439	0.00
01/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	453	1	453	1	0.00
01/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	553	1	553	1	0.00
01/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	503	1	503	1	0.00
01/04/2011	R201 On 05-May-11			Bond Future	7.40	107.3900	7.4020	107.3900	484.00
01/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1175	1	1175	1	0.00
01/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1040	1	1040	1	0.00
01/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1315	1	1315	1	0.00
01/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	49	0	49	0	0.00
01/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	91	0	91	0	0.00
01/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	67	0	67	0	0.00

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01/04/2011	R201 On 04-August-11			Bond Future	7.54	104.5307	7.5440	104.5307	0.00
01/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	464	0	464	0	0.00
01/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	519	0	519	0	0.00
01/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	414	0	414	0	0.00
01/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1448	2	1448	2	0.00
01/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1251	1	1251	1	0.00
01/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1347	1	1347	1	0.00
01/04/2011	R201 On 03-November-11			Bond Future	7.70	106.0135	7.7020	106.0135	0.00
01/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1617	2	1617	2	0.00
01/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1705	2	1705	2	0.00
01/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1530	1	1530	1	0.00
01/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	845	1	845	1	0.00
01/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	745	1	745	1	0.00
01/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	794	1	794	1	0.00
01/04/2011	R201 On 02-February-12			Bond Future	7.88	103.1529	7.8790	103.1529	0.00
01/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1868	2	1868	2	0.00
01/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1950	2	1950	2	0.00
01/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1787	2	1787	2	0.00
01/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	969	1	969	1	0.00
01/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	879	1	879	1	0.00
01/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	924	1	924	1	0.00
01/04/2011	R202 On 05-May-11			Bond Future	0.36	169.7576	0.3590	169.7576	10,539.00
01/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	43	41774	43	0.00
01/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	44	42802	44	0.00
01/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	42	40736	42	0.00
01/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R203 On 05-May-11			Bond Future	8.41	100.0492	8.4080	100.0492	517.00
01/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	378	0	378	0	0.00
01/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	466	0	466	0	0.00
01/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	303	0	303	0	0.00
01/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	1312	2	1312	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	988	1	988	1	0.00
01/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	1143	1	1143	1	0.00
01/04/2011	R203 On 04-August-11			Bond Future	8.55	101.4944	8.5450	101.4944	0.00
01/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	505	0	505	0	0.00
01/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	450	0	450	0	0.00
01/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	566	0	566	0	0.00
01/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2896	3	2896	3	0.00
01/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	3258	4	3258	4	0.00
01/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	3074	3	3074	3	0.00
01/04/2011	R203 On 03-November-11			Bond Future	8.69	98.7757	8.6920	98.7757	1,416.00
01/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1554	1	1554	1	0.00
01/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1454	1	1454	1	0.00
01/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1657	1	1657	1	0.00
01/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2293	3	2293	3	0.00
01/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2540	3	2540	3	0.00
01/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2415	3	2415	3	0.00
01/04/2011	R203 On 02-February-12			Bond Future	8.85	100.2143	8.8520	100.2143	0.00
01/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2234	2	2234	2	0.00
01/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2128	2	2128	2	0.00
01/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2343	2	2343	2	0.00
01/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2566	3	2566	3	0.00
01/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2780	3	2780	3	0.00
01/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2671	3	2671	3	0.00
01/04/2011	R204 On 05-May-11			Bond Future	8.55	99.5441	8.5520	99.5441	100.00
01/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	679	0	679	0	0.00
01/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	564	0	564	0	0.00
01/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	808	1	808	1	0.00
01/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	819	1	819	1	0.00
01/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	1118	1	1118	1	0.00
01/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	961	1	961	1	0.00
01/04/2011	R204 On 04-August-11			Bond Future	8.68	96.9523	8.6800	96.9523	0.00
01/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	445	0	445	0	0.00
01/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	501	0	501	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
01/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	393	0	393	0	0.00
01/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	4313	5	4313	5	0.00
01/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3872	4	3872	4	0.00
01/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	4090	4	4090	4	0.00
01/04/2011	R204 On 03-November-11			Bond Future	8.81	98.3279	8.8130	98.3279	1,876.00
01/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2162	2	2162	2	0.00
01/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2290	2	2290	2	0.00
01/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2039	2	2039	2	0.00
01/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2614	3	2614	3	0.00
01/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2356	3	2356	3	0.00
01/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2482	3	2482	3	0.00
01/04/2011	R204 On 02-February-12			Bond Future	8.95	95.7273	8.9520	95.7273	0.00
01/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3019	3	3019	3	0.00
01/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3152	3	3152	3	0.00
01/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	2890	3	2890	3	0.00
01/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2900	3	2900	3	0.00
01/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2674	3	2674	3	0.00
01/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2784	3	2784	3	0.00
01/04/2011	R206 On 05-May-11			Bond Future	7.10	103.2153	7.0990	103.2153	0.00
01/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	997	1	997	1	0.00
01/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1107	1	1107	1	0.00
01/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	890	1	890	1	0.00
01/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	45	0	45	0	0.00
01/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	23	0	23	0	0.00
01/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	32	0	32	0	0.00
01/04/2011	R206 On 04-August-11			Bond Future	7.25	100.9422	7.2540	100.9422	0.00
01/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	333	0	333	0	0.00
01/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	295	0	0.00
01/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	377	0	0.00
01/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	827	1	827	1	0.00
01/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	967	1	967	1	0.00
01/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	894	1	894	1	0.00
01/04/2011	R206 On 03-November-11			Bond Future	7.43	102.3738	7.4260	102.3738	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
01/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1159	1	1159	1	0.00
01/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1096	1	1096	1	0.00
01/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1224	1	1224	1	0.00
01/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	484	1	484	1	0.00
01/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	553	1	553	1	0.00
01/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	518	1	518	1	0.00
01/04/2011	R206 On 02-February-12			Bond Future	7.64	100.1037	7.6360	100.1037	0.00
01/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1287	1	1287	1	0.00
01/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1231	1	1231	1	0.00
01/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1344	1	1344	1	0.00
01/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	616	1	616	1	0.00
01/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	678	1	678	1	0.00
01/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	646	1	646	1	0.00
01/04/2011	R207 On 05-May-11			Bond Future	8.64	93.4790	8.6400	93.4790	1,020.00
01/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	509	0	509	0	0.00
01/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	413	0	413	0	0.00
01/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	619	0	619	0	0.00
01/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	1134	1	1134	1	0.00
01/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1504	2	1504	2	0.00
01/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	1311	2	1311	2	0.00
01/04/2011	R207 On 04-August-11			Bond Future	8.76	91.1915	8.7600	91.1915	0.00
01/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	698	1	698	1	0.00
01/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	776	1	776	1	0.00
01/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	625	1	625	1	0.00
01/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3794	4	3794	4	0.00
01/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	3369	4	3369	4	0.00
01/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3579	4	3579	4	0.00
01/04/2011	R207 On 03-November-11			Bond Future	8.88	92.4850	8.8780	92.4850	600.00
01/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2138	2	2138	2	0.00
01/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2267	2	2267	2	0.00
01/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2012	2	2012	2	0.00
01/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2978	3	2978	3	0.00
01/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2689	3	2689	3	0.00

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01/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2831	3	2831	3	0.00
01/04/2011	R207 On 02-February-12			Bond Future	9.00	90.1932	9.0040	90.1932	0.00
01/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3057	3	3057	3	0.00
01/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3195	3	3195	3	0.00
01/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	2914	3	2914	3	0.00
01/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	3197	3	3197	3	0.00
01/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2955	3	2955	3	0.00
01/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	3078	3	3078	3	0.00
01/04/2011	R208 On 05-May-11			Bond Future	8.70	87.6250	8.6950	87.6250	190.00
01/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	433	0	433	0	0.00
01/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	533	0	533	0	0.00
01/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	347	0	347	0	0.00
01/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1832	2	1832	2	0.00
01/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1408	2	1408	2	0.00
01/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1612	2	1612	2	0.00
01/04/2011	R208 On 04-August-11			Bond Future	8.80	88.8898	8.8020	88.8898	120.00
01/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	671	1	671	1	0.00
01/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	748	1	748	1	0.00
01/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	599	1	599	1	0.00
01/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	4217	5	4217	5	0.00
01/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3752	4	3752	4	0.00
01/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3981	4	3981	4	0.00
01/04/2011	R208 On 03-November-11			Bond Future	8.91	86.7550	8.9130	86.7550	5,604.00
01/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2136	2	2136	2	0.00
01/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2006	2	2006	2	0.00
01/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2271	2	2271	2	0.00
01/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2920	3	2920	3	0.00
01/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	3234	3	3234	3	0.00
01/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	3074	3	3074	3	0.00
01/04/2011	R208 On 02-February-12			Bond Future	9.03	88.0245	9.0270	88.0245	0.00
01/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3187	3	3187	3	0.00
01/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3045	3	3045	3	0.00
01/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3332	3	3332	3	0.00

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01/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	3204	3	3204	3	0.00
01/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3476	4	3476	4	0.00
01/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3338	4	3338	4	0.00
01/04/2011	R209 On 05-May-11			Bond Future	8.97	73.0584	8.9700	73.0584	21,100.00
01/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	157	0	157	0	0.00
01/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	117	0	117	0	0.00
01/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	206	0	206	0	0.00
01/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	3563	4	3563	4	0.00
01/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	4310	5	4310	5	0.00
01/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3930	5	3930	5	0.00
01/04/2011	R209 On 04-August-11			Bond Future	9.05	74.1169	9.0460	74.1169	0.00
01/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	951	1	951	1	0.00
01/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1056	1	1056	1	0.00
01/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	7761	7	7761	7	0.00
01/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	853	1	853	1	0.00
01/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5621	6	5621	6	0.00
01/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	418	1	418	1	0.00
01/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4989	6	4989	6	0.00
01/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	5300	6	5300	6	0.00
01/04/2011	R209 On 03-November-11			Bond Future	9.12	72.0227	9.1220	72.0227	1,033.00
01/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2236	2	2236	2	0.00
01/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2387	2	2387	2	0.00
01/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2094	2	2094	2	0.00
01/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	5372	6	5372	6	0.00
01/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4867	5	4867	5	0.00
01/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	5113	6	5113	6	0.00
01/04/2011	R209 On 02-February-12			Bond Future	9.20	73.0696	9.1990	73.0696	0.00
01/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3660	3	3660	3	0.00
01/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	3833	3	3833	3	0.00
01/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3491	3	3491	3	0.00
01/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	5370	6	5370	6	0.00
01/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4948	5	4948	5	0.00
01/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	5155	6	5155	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
01/04/2011	R210 On 05-May-11			Bond Future	125.35	125.6860	125.3517	125.6860	278.00
01/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	598	0	598	0	0.00
01/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	698	0	698	0	0.00
01/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	648	0	648	0	0.00
01/04/2011	R211 On 05-May-11			Bond Future	1.67	105.2029	1.6680	105.2029	539.00
01/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2596	3	2596	3	0.00
01/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	2867	3	2867	3	0.00
01/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2324	2	2324	2	0.00
01/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11			Bond Future	2.43	103.9565	2.4340	103.9565	2,532.00
01/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2262	2	2262	2	0.00
01/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1289	1	1289	1	0.00
01/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1774	2	1774	2	0.00
01/04/2011	R213 On 05-May-11			Bond Future	9.04	81.9057	9.0380	81.9057	0.00
01/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	9238	10	9238	10	0.00
01/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	8325	9	8325	9	0.00
01/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8780	10	8780	10	0.00
01/04/2011	R213 On 04-August-11			Bond Future	9.12	83.0921	9.1220	83.0921	0.00
01/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8942	10	8942	10	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
01/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9850	11	9850	11	0.00
01/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	9394	10	9394	10	0.00
01/04/2011	R213 On 03-November-11			Bond Future	9.21	80.7323	9.2090	80.7323	0.00
01/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	4005	5	4005	5	0.00
01/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	3195	4	3195	4	0.00
01/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	3599	4	3599	4	0.00
01/04/2011	R213 On 02-February-12			Bond Future	9.30	81.9069	9.2990	81.9069	0.00
01/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	2670	3	2670	3	0.00
01/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1891	3	1891	3	0.00
01/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	2279	3	2279	3	0.00
01/04/2011	TRT1 On 05-May-11			Index Future	338.93	337.4400	338.9330	337.4400	100.00
01/04/2011	TRT1 On 04-August-11			Index Future	343.61	342.0930	343.6070	342.0930	0.00