



Derivatives Monthly Statistics Report

For December 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	AL7T On 02-February-12			Index Future	412.80	412.2680	412.8040	412.2680	16.00
01/12/2011	AL7T On 03-May-12			Index Future	418.83	418.3430	418.8260	418.3430	0.00
01/12/2011	ALBI On 02-February-12			Index Future	375.59	374.9780	375.5900	374.9780	1,042.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	ALBI On 03-May-12			Index Future	381.07	380.5030	381.0690	380.5030	0.00
01/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	CAAK On 19-December-11			Can-Do Future	0.16	0.1732	0.1586	0.1732	12,659.00
01/12/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.1449	0.1228	0.1449	18,519.00
01/12/2011	CAAM On 19-December-11			Can-Do Future	0.13	0.1051	0.1260	0.1051	12,423.00
01/12/2011	CAAN On 30-March-12			Can-Do Future	0.40	0.4281	0.3995	0.4281	100,000.00
01/12/2011	CAAO On 30-March-12			Can-Do Future	0.11	0.0971	0.1110	0.0971	100,000.00
01/12/2011	CAAP On 19-December-11			Can-Do Future	0.15	0.1258	0.1514	0.1258	12,346.00
01/12/2011	CAAR On 19-December-11			Can-Do Future	0.15	0.1684	0.1452	0.1684	18,750.00
01/12/2011	CAAS On 31-January-12			Can-Do Future	0.10	0.1064	0.0985	0.1064	12,500.00
01/12/2011	CAAT On 29-February-12			Can-Do Future	0.09	0.0899	0.0853	0.0899	12,500.00
01/12/2011	CAAU On 31-January-12			Can-Do Future	0.06	0.0545	0.0637	0.0545	19,481.00
01/12/2011	CAAV On 29-February-12			Can-Do Future	0.09	0.0770	0.0870	0.0770	12,987.00
01/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	GOVI On 02-February-12			GOVI	376.88	376.2920	376.8760	376.2920	156.00
01/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	78760	7	78760	7	0.00
01/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	78660	7	78660	7	0.00
01/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	78860	7	78860	7	0.00
01/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 03-May-12			GOVI	382.37	381.8370	382.3740	381.8370	0.00
01/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	3740	0	3740	0	0.00
01/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	3640	0	3640	0	0.00
01/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	3840	0	3840	0	0.00
01/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
01/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2011	IGOV On 02-February-12			Index Future	165.60	164.9780	165.6000	164.9780	505.00
01/12/2011	IGOV On 03-May-12			Index Future	168.02	167.4090	168.0160	167.4090	0.00
01/12/2011	ILBI On 02-February-12			Index Future	447.08	447.0830	447.0830	447.0830	88.00
01/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4400	5.5700	94.4400	5,541.00
01/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	101.00
01/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.52	94.5000	5.5200	94.5000	0.00
01/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	2,390.00
01/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	0.00
01/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	0.00
01/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.52	94.5100	5.5200	94.5100	2,890.00
01/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.58	94.4300	5.5800	94.4300	44,760.00

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01/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.75	94.2300	5.7500	94.2300	990.00
01/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.99	93.9600	5.9900	93.9600	790.00
01/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.6900	6.2600	93.6900	1,250.00
01/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.4300	6.5400	93.4300	2,100.00
01/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/12/2011	OTH1 On 02-February-12			Index Future	368.34	367.5790	368.3350	367.5790	0.00
01/12/2011	R157 On 02-February-12			Bond Future	6.82	126.2917	6.8210	126.2917	12,966.00
01/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5783	6	5783	6	0.00
01/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5950	6	5950	6	0.00
01/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5617	6	5617	6	0.00
01/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	75	0	75	0	130.00
01/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1332	1	1332	1	0.00
01/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	456	0	456	0	0.00

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01/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	187	0	187	0	3,960.00
01/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1698	2	1698	2	0.00
01/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	347	0	347	0	1,320.00
01/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	586	1	586	1	0.00
01/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1195	1	1195	1	1,320.00
01/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	362	0	362	0	3,960.00
01/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1674	2	1674	2	0.00
01/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1423	1	1423	1	0.00
01/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3036	3	3036	3	0.00
01/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	522	1	522	1	130.00
01/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2236	2	2236	2	0.00
01/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	3	0	3	0	0.00
01/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	3	0	3	0	0.00
01/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	2	0	0.00
01/12/2011	R157 On 03-May-12			Bond Future	6.90	121.3457	6.9020	121.3457	0.00
01/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4569	5	4569	5	0.00
01/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4429	4	4429	4	0.00
01/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4707	5	4707	5	0.00
01/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	201	0	201	0	0.00
01/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	238	0	238	0	0.00
01/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	221	0	221	0	0.00
01/12/2011	R157 On 02-August-12			Bond Future	6.98	123.1909	6.9780	123.1909	0.00
01/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3877	4	3877	4	0.00
01/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3765	4	3765	4	0.00
01/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3990	4	3990	4	0.00
01/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	772	1	772	1	0.00
01/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	842	1	842	1	0.00
01/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	806	1	806	1	0.00
01/12/2011	R157 On 01-November-12			Bond Future	7.06	118.2891	7.0610	118.2891	0.00
01/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2059	2	2059	2	0.00
01/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2130	2	2130	2	0.00
01/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1989	2	1989	2	0.00
01/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2301	2	2301	2	0.00

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01/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2161	2	2161	2	0.00
01/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2230	2	2230	2	0.00
01/12/2011	R186 On 02-February-12			Bond Future	8.51	117.6693	8.5050	117.6693	24,833.00
01/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	5761	6	5761	6	0.00
01/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6085	6	6085	6	0.00
01/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5444	5	5444	5	0.00
01/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	634	1	634	1	6,000.00
01/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	25	0	25	0	6,000.00
01/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1158	1	1158	1	100.00
01/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34344	34	34344	34	0.00
01/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106118	106	106118	106	0.00
01/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	6016	6	6016	6	0.00
01/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18223	19	18223	19	0.00
01/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1392	2	1392	2	0.00
01/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	8006	8	8006	8	0.00
01/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1151	1	1151	1	0.00
01/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1267	1	1267	1	100.00
01/12/2011	R186 On 03-May-12			Bond Future	8.59	119.3995	8.5870	119.3995	0.00
01/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6937	7	6937	7	0.00
01/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7212	7	7212	7	0.00
01/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6665	6	6665	6	0.00
01/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3407	4	3407	4	0.00
01/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3079	3	3079	3	0.00
01/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3240	3	3240	3	0.00
01/12/2011	R186 On 02-August-12			Bond Future	8.67	115.9233	8.6660	115.9233	0.00
01/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6227	6	6227	6	0.00
01/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6461	6	6461	6	0.00
01/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5997	6	5997	6	0.00
01/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5692	6	5692	6	0.00
01/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5265	5	5265	5	0.00
01/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5475	6	5475	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
01/12/2011	R186 On 01-November-12			Bond Future	8.75	117.7158	8.7450	117.7158	0.00
01/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6957	7	6957	7	0.00
01/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6739	7	6739	7	0.00
01/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7180	7	7180	7	0.00
01/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6696	7	6696	7	0.00
01/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7137	7	7137	7	0.00
01/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6913	7	6913	7	0.00
01/12/2011	R189 On 02-February-12			Bond Future	219.02	218.9962	219.0243	218.9962	0.00
01/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	1024	1	1024	1	0.00
01/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	974	1	974	1	0.00
01/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1074	1	1074	1	0.00
01/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R197 On 02-February-12			Bond Future	244.59	243.6691	244.5938	243.6691	965.00
01/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	7594	7	7594	7	0.00
01/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	7644	7	7644	7	0.00
01/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	7544	7	7544	7	0.00
01/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R201 On 02-February-12			Bond Future	6.31	107.4282	6.3100	107.4282	3,124.00
01/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5062	5	5062	5	0.00
01/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4936	5	4936	5	0.00
01/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5189	5	5189	5	0.00
01/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
01/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	1	0	0.00
01/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R201 On 03-May-12			Bond Future	6.35	109.0110	6.3530	109.0110	0.00
01/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3525	4	3525	4	0.00
01/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3421	3	3421	3	0.00
01/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3630	4	3630	4	0.00
01/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	137	0	137	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
01/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	165	0	165	0	0.00
01/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	150	0	150	0	0.00
01/12/2011	R201 On 02-August-12			Bond Future	6.38	106.2601	6.3840	106.2601	0.00
01/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2985	3	2985	3	0.00
01/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2900	3	2900	3	0.00
01/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3070	3	3070	3	0.00
01/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	498	0	498	0	0.00
01/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	545	1	545	1	0.00
01/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	522	1	522	1	0.00
01/12/2011	R201 On 01-November-12			Bond Future	6.41	107.9051	6.4070	107.9051	0.00
01/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1766	2	1766	2	0.00
01/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1821	2	1821	2	0.00
01/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1712	2	1712	2	0.00
01/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1625	2	1625	2	0.00
01/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1533	2	1533	2	0.00
01/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1579	2	1579	2	0.00
01/12/2011	R202 On 02-February-12			Bond Future	182.76	181.2987	182.7638	181.2987	34,872.00
01/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	5764	4	5764	4	0.00
01/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	5714	4	5714	4	0.00
01/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	5814	4	5814	4	0.00
01/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R203 On 02-February-12			Bond Future	7.40	106.9210	7.3980	106.9210	1,867.00
01/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6066	6	6066	6	0.00
01/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6275	6	6275	6	0.00
01/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5858	6	5858	6	0.00
01/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	445	0	445	0	2,640.00
01/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2890	3	2890	3	0.00
01/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	820	1	820	1	880.00
01/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1123	1	1123	1	0.00
01/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1345	1	1345	1	880.00
01/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	374	0	374	0	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1741	2	1741	2	0.00
01/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	43	0	43	0	0.00
01/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2544	3	2544	3	0.00
01/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	31	0	31	0	0.00
01/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	36	0	36	0	0.00
01/12/2011	R203 On 03-May-12			Bond Future	7.48	104.3372	7.4840	104.3372	0.00
01/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5840	6	5840	6	0.00
01/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6016	6	6016	6	0.00
01/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5662	6	5662	6	0.00
01/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	437	0	437	0	0.00
01/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	376	0	376	0	0.00
01/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	408	0	408	0	0.00
01/12/2011	R203 On 02-August-12			Bond Future	7.57	105.9255	7.5650	105.9255	0.00
01/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5060	5	5060	5	0.00
01/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4911	5	4911	5	0.00
01/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5212	5	5212	5	0.00
01/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1133	1	1133	1	0.00
01/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1237	1	1237	1	0.00
01/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1183	1	1183	1	0.00
01/12/2011	R203 On 01-November-12			Bond Future	7.65	103.4034	7.6520	103.4034	0.00
01/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3090	3	3090	3	0.00
01/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2982	3	2982	3	0.00
01/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3199	3	3199	3	0.00
01/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2601	3	2601	3	0.00
01/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2788	3	2788	3	0.00
01/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2694	3	2694	3	0.00
01/12/2011	R204 On 02-February-12			Bond Future	7.69	102.4581	7.6910	102.4581	2,908.00
01/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6742	7	6742	7	0.00
01/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6975	7	6975	7	0.00
01/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6509	6	6509	6	0.00
01/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	84	0	84	0	0.00
01/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	62	0	62	0	0.00
01/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	73	0	73	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
01/12/2011	R204 On 03-May-12			Bond Future	7.78	103.9715	7.7780	103.9715	0.00
01/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5673	6	5673	6	0.00
01/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5484	5	5484	5	0.00
01/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5864	6	5864	6	0.00
01/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	780	1	780	1	0.00
01/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	883	1	883	1	0.00
01/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	830	1	830	1	0.00
01/12/2011	R204 On 02-August-12			Bond Future	7.86	101.5206	7.8630	101.5206	0.00
01/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4867	5	4867	5	0.00
01/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5031	5	5031	5	0.00
01/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4706	5	4706	5	0.00
01/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1846	2	1846	2	0.00
01/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1694	2	1694	2	0.00
01/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1768	2	1768	2	0.00
01/12/2011	R204 On 01-November-12			Bond Future	7.95	103.0925	7.9490	103.0925	0.00
01/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3694	4	3694	4	0.00
01/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3820	4	3820	4	0.00
01/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3571	3	3571	3	0.00
01/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3566	4	3566	4	0.00
01/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3338	3	3338	3	0.00
01/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3450	4	3450	4	0.00
01/12/2011	R206 On 02-February-12			Bond Future	6.07	103.0093	6.0710	103.0093	300.00
01/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3457	3	3457	3	0.00
01/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3370	3	3370	3	0.00
01/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3545	4	3545	4	0.00
01/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R206 On 03-May-12			Bond Future	6.10	104.5287	6.1010	104.5287	0.00
01/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2301	2	2301	2	0.00
01/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2371	2	2371	2	0.00
01/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2232	2	2232	2	0.00
01/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	96	0	96	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
01/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	79	0	79	0	0.00
01/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	87	0	87	0	0.00
01/12/2011	R206 On 02-August-12			Bond Future	6.11	102.3522	6.1080	102.3522	0.00
01/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1911	2	1911	2	0.00
01/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1859	2	1859	2	0.00
01/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1963	2	1963	2	0.00
01/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	342	0	342	0	0.00
01/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	373	0	373	0	0.00
01/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	357	0	357	0	0.00
01/12/2011	R206 On 01-November-12			Bond Future	6.08	103.9366	6.0790	103.9366	0.00
01/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1034	1	1034	1	0.00
01/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1004	1	1004	1	0.00
01/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1063	1	1063	1	0.00
01/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1096	1	1096	1	0.00
01/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1152	1	1152	1	0.00
01/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1125	1	1125	1	0.00
01/12/2011	R207 On 02-February-12			Bond Future	7.92	96.4614	7.9200	96.4614	30,800.00
01/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5977	6	5977	6	0.00
01/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6225	6	6225	6	0.00
01/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5731	6	5731	6	0.00
01/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	351	0	351	0	1,920.00
01/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3612	4	3612	4	0.00
01/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	805	1	805	1	640.00
01/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1265	1	1265	1	0.00
01/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1663	2	1663	2	640.00
01/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	394	0	394	0	1,920.00
01/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2351	2	2351	2	0.00
01/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	109	0	109	0	0.00
01/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3651	4	3651	4	0.00
01/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	79	0	79	0	0.00
01/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	93	0	93	0	0.00
01/12/2011	R207 On 03-May-12			Bond Future	8.01	97.8822	8.0080	97.8822	0.00
01/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5202	5	5202	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5014	5	5014	5	0.00
01/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5394	5	5394	5	0.00
01/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1154	1	1154	1	0.00
01/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1296	1	1296	1	0.00
01/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1222	1	1222	1	0.00
01/12/2011	R207 On 02-August-12			Bond Future	8.09	95.7332	8.0940	95.7332	0.00
01/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5405	5	5405	5	0.00
01/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5581	6	5581	6	0.00
01/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5232	5	5232	5	0.00
01/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2059	2	2059	2	0.00
01/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1897	2	1897	2	0.00
01/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1976	2	1976	2	0.00
01/12/2011	R207 On 01-November-12			Bond Future	8.18	97.2167	8.1770	97.2167	0.00
01/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4107	4	4107	4	0.00
01/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4243	4	4243	4	0.00
01/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3972	4	3972	4	0.00
01/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3853	4	3853	4	0.00
01/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3607	4	3607	4	0.00
01/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3729	4	3729	4	0.00
01/12/2011	R208 On 02-February-12			Bond Future	7.97	94.5002	7.9650	94.5002	14,264.00
01/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6130	6	6130	6	0.00
01/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6394	6	6394	6	0.00
01/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5866	6	5866	6	0.00
01/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	384	0	384	0	2,880.00
01/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3839	4	3839	4	0.00
01/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	795	1	795	1	960.00
01/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1287	1	1287	1	0.00
01/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1684	2	1684	2	960.00
01/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	362	0	362	0	2,880.00
01/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2427	3	2427	3	0.00
01/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	107	0	107	0	0.00
01/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3589	4	3589	4	0.00
01/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	77	0	77	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
01/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	91	0	91	0	0.00
01/12/2011	R208 On 03-May-12			Bond Future	8.04	92.4959	8.0430	92.4959	0.00
01/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6428	6	6428	6	0.00
01/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6643	7	6643	7	0.00
01/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6214	6	6214	6	0.00
01/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1017	1	1017	1	0.00
01/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	896	1	896	1	0.00
01/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	956	1	956	1	0.00
01/12/2011	R208 On 02-August-12			Bond Future	8.12	93.9006	8.1190	93.9006	0.00
01/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5774	6	5774	6	0.00
01/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5588	6	5588	6	0.00
01/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5961	6	5961	6	0.00
01/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2116	2	2116	2	0.00
01/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2295	2	2295	2	0.00
01/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2204	2	2204	2	0.00
01/12/2011	R208 On 01-November-12			Bond Future	8.20	91.9568	8.1960	91.9568	0.00
01/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4266	4	4266	4	0.00
01/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4122	4	4122	4	0.00
01/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4414	4	4414	4	0.00
01/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3828	4	3828	4	0.00
01/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4099	4	4099	4	0.00
01/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3961	4	3961	4	0.00
01/12/2011	R209 On 02-February-12			Bond Future	8.87	76.0368	8.8720	76.0368	2,599.00
01/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3115	3	3115	3	0.00
01/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3332	3	3332	3	0.00
01/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2905	3	2905	3	0.00
01/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2300	2	2300	2	0.00
01/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1963	2	1963	2	0.00
01/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2127	2	2127	2	0.00
01/12/2011	R209 On 03-May-12			Bond Future	8.94	74.0165	8.9420	74.0165	0.00
01/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4223	4	4223	4	0.00
01/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4030	4	4030	4	0.00
01/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4420	4	4420	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3596	4	3596	4	0.00
01/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3968	4	3968	4	0.00
01/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3778	4	3778	4	0.00
01/12/2011	R209 On 02-August-12			Bond Future	9.01	75.1398	9.0100	75.1398	0.00
01/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6014	6	6014	6	0.00
01/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6223	6	6223	6	0.00
01/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5815	6	5815	6	0.00
01/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4393	5	4393	5	0.00
01/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4070	4	4070	4	0.00
01/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4225	4	4225	4	0.00
01/12/2011	R209 On 01-November-12			Bond Future	9.08	73.1570	9.0780	73.1570	0.00
01/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5498	5	5498	5	0.00
01/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5679	6	5679	6	0.00
01/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5320	5	5320	5	0.00
01/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6291	6	6291	6	0.00
01/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5890	6	5890	6	0.00
01/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6087	6	6087	6	0.00
01/12/2011	R210 On 02-February-12			Bond Future	137.92	137.4528	137.9176	137.4528	755.00
01/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	6918	6	6918	6	0.00
01/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6968	7	6968	7	0.00
01/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6868	6	6868	6	0.00
01/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R211 On 02-February-12			Bond Future	115.48	115.3089	115.4815	115.3089	480.00
01/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	4982	5	4982	5	0.00
01/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5032	5	5032	5	0.00
01/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4932	5	4932	5	0.00
01/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R212 On 02-February-12			Bond Future	111.90	111.4973	111.9022	111.4973	2,677.00
01/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3402	3	3402	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
01/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3352	3	3352	3	0.00
01/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3452	3	3452	3	0.00
01/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R213 On 02-February-12			Bond Future	8.89	85.6254	8.8900	85.6254	487.00
01/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3096	3	3096	3	0.00
01/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2885	3	2885	3	0.00
01/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3314	3	3314	3	0.00
01/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2063	2	2063	2	0.00
01/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2412	3	2412	3	0.00
01/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2233	2	2233	2	0.00
01/12/2011	R213 On 03-May-12			Bond Future	8.97	83.3496	8.9660	83.3496	0.00
01/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5245	5	5245	5	0.00
01/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5465	5	5465	5	0.00
01/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5029	5	5029	5	0.00
01/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3235	3	3235	3	0.00
01/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2922	3	2922	3	0.00
01/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3075	3	3075	3	0.00
01/12/2011	R213 On 02-August-12			Bond Future	9.04	84.6195	9.0390	84.6195	0.00
01/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6011	6	6011	6	0.00
01/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6224	6	6224	6	0.00
01/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5810	6	5810	6	0.00
01/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4587	5	4587	5	0.00
01/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4255	4	4255	4	0.00
01/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4413	5	4413	5	0.00
01/12/2011	R213 On 01-November-12			Bond Future	9.12	82.3897	9.1150	82.3897	0.00
01/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5473	5	5473	5	0.00
01/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5654	6	5654	6	0.00
01/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5294	5	5294	5	0.00
01/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6558	7	6558	7	0.00
01/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6149	6	6149	6	0.00
01/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6351	6	6351	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
01/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00