



# Derivatives Weekly Statistics Report

From: 30/05/2011 To: 01/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	AL7T On 04-August-11			Index Future	389.10	386.2880	389.0980	386.2880	30.00
01/06/2011	AL7T On 03-November-11			Index Future	394.96	392.1020	394.9550	392.1020	0.00
01/06/2011	ALBI On 04-August-11			Index Future	357.42	354.7560	357.4230	354.7560	1,019.00
01/06/2011	ALBI On 03-November-11			Index Future	362.80	360.0960	362.8030	360.0960	0.00
01/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CRD1 On 04-August-11			Index Future	160.80	160.0770	160.7970	160.0770	2.00
01/06/2011	CRD1 On 03-November-11			Index Future	162.96	162.2250	162.9560	162.2250	0.00
01/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	GOVI On 04-August-11			GOVI	358.15	355.6340	358.1450	355.6340	179.00
01/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	101450	8	10	8	0.00
01/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	101350	8	10	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	101550	8	10	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11			GOVI	363.54	360.9880	363.5360	360.9880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	65360	4	7	4	0.00
01/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	65260	4	7	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	65460	4	7	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2011	IGOV On 04-August-11			Index Future	155.17	155.2000	155.1700	155.2000	977.00
01/06/2011	IGOV On 03-November-11			Index Future	157.51	157.5360	157.5060	157.5360	0.00
01/06/2011	ILBI On 04-August-11			Index Future	414.95	414.5690	414.9480	414.5690	0.00
01/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,891.00
01/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	5,000.00
01/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	0.00
01/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2400	94.2600	94.2400	15,600.00
01/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.82	94.1600	94.1800	94.1600	0.00
01/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.96	94.0200	94.0400	94.0200	0.00
01/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	93.9000	93.9200	93.9000	5,591.00
01/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.39	93.5700	93.6100	93.5700	1,090.00
01/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.76	93.1900	93.2400	93.1900	2,890.00
01/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.07	92.8700	92.9300	92.8700	44,710.00

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01/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.39	92.5500	92.6100	92.5500	490.00
01/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.69	92.2500	92.3100	92.2500	290.00
01/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	OTH1 On 04-August-11			Index Future	353.15	349.6370	353.1480	349.6370	3.00
01/06/2011	OTH1 On 03-November-11			Index Future	358.46	354.9000	358.4640	354.9000	0.00
01/06/2011	R157 On 04-August-11			Bond Future	7.50	125.7808	126.2301	125.7808	7,195.00
01/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	730	1	1	1	1,000.00
01/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	834	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	635	0	1	0	0.00
01/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	280	0	0	0	1,320.00

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01/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	945	1	1	1	440.00
01/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1465	1	1	1	0.00
01/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2759	2	3	2	0.00
01/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	72	0	0	0	1,320.00
01/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	313	0	0	0	440.00
01/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	570	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	847	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1478	2	1	2	0.00
01/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	654	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	746	1	1	1	0.00
01/06/2011	R157 On 03-November-11			Bond Future	7.62	120.8413	121.2997	120.8413	3,358.00
01/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2639	2	3	2	0.00
01/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2496	2	2	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2785	2	3	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	307	0	0	0	0.00
01/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	377	0	0	0	0.00
01/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	341	0	0	0	0.00
01/06/2011	R157 On 02-February-12			Bond Future	7.75	122.6822	123.1443	122.6822	0.00
01/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3180	3	3	3	0.00
01/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3308	3	3	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3053	3	3	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	668	1	1	1	0.00
01/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	590	1	1	1	0.00
01/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	628	1	1	1	0.00
01/06/2011	R157 On 03-May-12			Bond Future	7.89	117.7433	118.2111	117.7433	0.00
01/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2359	2	2	2	0.00
01/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2259	2	2	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2461	2	2	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1156	1	1	1	0.00
01/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1269	1	1	1	0.00
01/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1211	1	1	1	0.00
01/06/2011	R186 On 04-August-11			Bond Future	8.41	117.7951	119.2837	117.7951	21,612.00
01/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1308	1	1	1	0.00

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01/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1504	1	2	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1129	1	1	1	0.00
01/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1718	1	2	1	600.00
01/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3680	3	4	3	200.00
01/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5478	4	5	4	0.00
01/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11573	10	12	10	0.00
01/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	22	0	0	0	600.00
01/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	413	1	0	1	200.00
01/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	907	1	1	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3147	4	3	4	0.00
01/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2269	3	2	3	0.00
01/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2541	3	3	3	0.00
01/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2834	4	3	4	0.00
01/06/2011	R186 On 03-November-11			Bond Future	8.48	119.5495	121.0587	119.5495	13,789.00
01/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6348	5	6	5	0.00
01/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6673	6	7	6	0.00
01/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4824	4	5	4	5,600.00
01/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	6030	5	6	5	0.00
01/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1676	2	2	2	0.00
01/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2282	3	2	3	0.00
01/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1428	2	1	2	0.00
01/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1547	2	2	2	0.00
01/06/2011	R186 On 02-February-12			Bond Future	8.55	116.0761	117.6135	116.0761	2,500.00
01/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6676	6	7	6	0.00
01/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6388	5	6	5	0.00
01/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6969	6	7	6	0.00
01/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2435	3	2	3	0.00
01/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2737	3	3	3	0.00
01/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2582	3	3	3	0.00
01/06/2011	R186 On 03-May-12			Bond Future	8.62	117.8452	119.4086	117.8452	0.00
01/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7350	6	7	6	0.00
01/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7619	7	8	7	0.00
01/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	7084	6	7	6	0.00

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01/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4146	5	4	5	0.00
01/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3806	4	4	4	0.00
01/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	3973	5	4	5	0.00
01/06/2011	R189 On 04-August-11			Bond Future	212.92	212.7360	212.9172	212.7360	0.00
01/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	917	1	1	1	0.00
01/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	967	1	1	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	867	1	1	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11			Bond Future	234.44	234.2192	234.4425	234.2192	0.00
01/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	2942	3	3	3	0.00
01/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	2892	3	3	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	2992	3	3	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R201 On 04-August-11			Bond Future	7.13	105.7047	105.9560	105.7047	170.00
01/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	693	1	1	1	0.00
01/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	601	0	1	0	0.00
01/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	793	1	1	1	0.00
01/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	0	0	0.00
01/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	383	1	0	1	0.00
01/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	0	0	0.00
01/06/2011	R201 On 03-November-11			Bond Future	7.22	107.2777	107.5340	107.2777	695.00
01/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2372	2	2	2	0.00
01/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2489	2	2	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2255	2	2	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	224	0	0	0	0.00
01/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	0	0	0.00
01/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	203	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R201 On 02-February-12			Bond Future	7.33	104.5026	104.7601	104.5026	0.00
01/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2676	2	3	2	0.00
01/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2784	3	3	3	0.00
01/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2572	2	3	2	0.00
01/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	324	0	0	0	0.00
01/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	282	0	0	0	0.00
01/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	301	0	0	0	0.00
01/06/2011	R201 On 03-May-12			Bond Future	7.45	106.0968	106.3590	106.0968	0.00
01/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	1	2	1	0.00
01/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	1	2	1	0.00
01/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1714	2	2	2	0.00
01/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	875	1	1	1	0.00
01/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	963	1	1	1	0.00
01/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	919	1	1	1	0.00
01/06/2011	R202 On 04-August-11			Bond Future	0.10	174.2714	174.4540	174.2714	10,128.00
01/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
01/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
01/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	23667	23	24	23	0.00
01/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11			Bond Future	0.02	176.8600	177.0432	176.8600	400.00
01/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	14	14	0.00
01/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15	15	0.00
01/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	12	13	12	0.00
01/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R203 On 04-August-11			Bond Future	8.01	103.8445	104.4310	103.8445	824.00
01/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	885	1	1	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	1010	1	1	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	771	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
01/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1073	1	1	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	833	1	1	1	0.00
01/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	947	1	1	1	0.00
01/06/2011	R203 On 03-November-11			Bond Future	8.12	101.2294	101.8260	101.2294	1,630.00
01/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2572	2	3	2	0.00
01/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2419	2	2	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2731	2	3	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	752	1	1	1	0.00
01/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	891	1	1	1	0.00
01/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	818	1	1	1	0.00
01/06/2011	R203 On 02-February-12			Bond Future	8.23	102.7710	103.3745	102.7710	0.00
01/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3421	3	3	3	0.00
01/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3274	3	3	3	0.00
01/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3571	3	4	3	0.00
01/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1077	1	1	1	0.00
01/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1	1	0.00
01/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1141	1	1	1	0.00
01/06/2011	R203 On 03-May-12			Bond Future	8.35	100.1773	100.7897	100.1773	0.00
01/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3291	3	3	3	0.00
01/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3158	3	3	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3426	3	3	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1520	2	2	2	0.00
01/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1667	2	2	2	0.00
01/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1592	2	2	2	0.00
01/06/2011	R204 On 04-August-11			Bond Future	8.15	99.5774	100.2369	99.5774	0.00
01/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	669	0	1	0	0.00
01/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	570	0	1	0	0.00
01/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	778	1	1	1	0.00
01/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1345	2	1	2	0.00
01/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1685	2	2	2	0.00
01/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1509	2	2	2	0.00
01/06/2011	R204 On 03-November-11			Bond Future	8.25	101.0596	101.7302	101.0596	2,133.00
01/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3412	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
01/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3600	3	4	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3229	3	3	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	886	1	1	1	0.00
01/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	748	1	1	1	0.00
01/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	814	1	1	1	0.00
01/06/2011	R204 On 02-February-12			Bond Future	8.35	98.5673	99.2468	98.5673	0.00
01/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4269	4	4	4	0.00
01/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4450	4	4	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4091	4	4	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1079	1	1	1	0.00
01/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	950	1	1	1	0.00
01/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1013	1	1	1	0.00
01/06/2011	R204 On 03-May-12			Bond Future	8.45	100.0708	100.7618	100.0708	0.00
01/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3613	3	4	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3761	3	4	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3467	3	3	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2260	3	2	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2071	2	2	2	0.00
01/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2164	2	2	2	0.00
01/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6349	101.7990	101.6349	9,866.00
01/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	478	0	0	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	546	0	1	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	416	0	0	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	349	0	0	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	258	0	0	0	0.00
01/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	301	0	0	0	0.00
01/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1474	103.3159	103.1474	0.00
01/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1625	1	2	1	0.00
01/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1542	1	2	1	0.00
01/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1708	2	2	2	0.00
01/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	147	0	0	0	0.00
01/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	179	0	0	0	0.00
01/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	163	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R206 On 02-February-12			Bond Future	7.13	100.9554	101.1233	100.9554	0.00
01/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1790	2	2	2	0.00
01/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	2	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1863	2	2	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	237	0	0	0	0.00
01/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	270	0	0	0	0.00
01/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	252	0	0	0	0.00
01/06/2011	R206 On 03-May-12			Bond Future	7.29	102.4951	102.6672	102.4951	0.00
01/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	980	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	933	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1027	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	615	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	677	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	646	1	1	1	0.00
01/06/2011	R207 On 04-August-11			Bond Future	8.22	93.9630	94.6870	93.9630	5,725.00
01/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1195	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1048	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1354	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	893	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1164	2	1	2	0.00
01/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1022	1	1	1	0.00
01/06/2011	R207 On 03-November-11			Bond Future	8.30	95.3579	96.1025	95.3579	600.00
01/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3458	3	3	3	0.00
01/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3651	3	4	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3262	3	3	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1061	1	1	1	0.00
01/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	906	1	1	1	0.00
01/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	985	1	1	1	0.00
01/06/2011	R207 On 02-February-12			Bond Future	8.39	93.1713	93.9229	93.1713	0.00
01/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4390	4	4	4	0.00
01/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4580	4	5	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4203	4	4	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1216	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
01/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1069	1	1	1	0.00
01/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1140	1	1	1	0.00
01/06/2011	R207 On 03-May-12			Bond Future	8.49	94.5933	95.3555	94.5933	0.00
01/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3782	3	4	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3939	4	4	4	0.00
01/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3627	3	4	3	0.00
01/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2518	3	3	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2308	3	2	3	0.00
01/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2411	3	2	3	0.00
01/06/2011	R208 On 04-August-11			Bond Future	8.25	91.7309	92.5611	91.7309	1,361.00
01/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1228	1	1	1	0.00
01/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1389	1	1	1	0.00
01/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1079	1	1	1	0.00
01/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1405	2	1	2	0.00
01/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1101	2	1	2	0.00
01/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1246	2	1	2	0.00
01/06/2011	R208 On 03-November-11			Bond Future	8.33	89.6987	90.5402	89.6987	5,998.00
01/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3484	3	3	3	0.00
01/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3283	3	3	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3690	3	4	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	936	1	1	1	0.00
01/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1108	1	1	1	0.00
01/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1019	1	1	1	0.00
01/06/2011	R208 On 02-February-12			Bond Future	8.41	91.0627	91.9198	91.0627	0.00
01/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4702	4	5	4	0.00
01/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4505	4	5	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4902	4	5	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1262	2	1	2	0.00
01/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1424	2	1	2	0.00
01/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1341	2	1	2	0.00
01/06/2011	R208 On 03-May-12			Bond Future	8.50	89.0535	89.9244	89.0535	0.00
01/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4866	4	5	4	0.00
01/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4685	4	5	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
01/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5050	4	5	4	0.00
01/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1964	2	2	2	0.00
01/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2149	2	2	2	0.00
01/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2054	2	2	2	0.00
01/06/2011	R209 On 04-August-11			Bond Future	8.59	76.9891	78.4129	76.9891	0.00
01/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1333	1	1	1	0.00
01/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1520	1	2	1	0.00
01/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10938	10	11	10	0.00
01/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1161	1	1	1	0.00
01/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2342	3	2	3	0.00
01/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
01/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1866	3	2	3	0.00
01/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2095	3	2	3	0.00
01/06/2011	R209 On 03-November-11			Bond Future	8.65	74.9944	76.4337	74.9944	1,318.00
01/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3241	2	3	2	0.00
01/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3464	3	3	3	0.00
01/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	3026	2	3	2	0.00
01/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2614	3	3	3	0.00
01/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2254	3	2	3	0.00
01/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2428	3	2	3	0.00
01/06/2011	R209 On 02-February-12			Bond Future	8.71	76.1301	77.5920	76.1301	0.00
01/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	5012	4	5	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5245	4	5	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4784	4	5	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2873	4	3	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2570	3	3	3	0.00
01/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2718	3	3	3	0.00
01/06/2011	R209 On 03-May-12			Bond Future	8.77	74.1470	75.6306	74.1470	0.00
01/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5405	5	5	5	0.00
01/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5626	5	6	5	0.00
01/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5189	4	5	4	0.00
01/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3752	4	4	4	0.00
01/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3426	4	3	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
01/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3585	4	4	4	0.00
01/06/2011	R210 On 04-August-11			Bond Future	131.31	131.1845	131.3095	131.1845	425.00
01/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25309	25	25	25	0.00
01/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25359	25	25	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25259	25	25	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11			Bond Future	1.13	107.2470	107.3461	107.2470	0.00
01/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2043	2	2	2	0.00
01/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2312	2	2	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1773	2	2	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11			Bond Future	0.88	108.8429	108.9442	108.8429	539.00
01/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1958	2	2	2	0.00
01/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2219	2	2	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1697	2	2	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11			Bond Future	2.08	106.2534	106.3503	106.2534	2,772.00
01/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3985	4	4	4	0.00
01/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3520	3	4	3	0.00
01/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4448	4	4	4	0.00
01/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11			Bond Future	1.97	107.8339	107.9393	107.8339	240.00
01/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4950	5	5	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
01/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5404	5	5	5	0.00
01/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4494	4	4	4	0.00
01/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11			Bond Future	8.61	86.6609	88.0232	86.6609	0.00
01/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5722	7	6	7	0.00
01/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4813	6	5	6	0.00
01/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5266	7	5	7	0.00
01/06/2011	R213 On 03-November-11			Bond Future	8.67	84.4110	85.7874	84.4110	0.00
01/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	644	0	1	0	0.00
01/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	1048	0	1	0	0.00
01/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	237	0	0	0	0.00
01/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 02-February-12			Bond Future	8.74	85.6963	87.0934	85.6963	0.00
01/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	2079	1	2	1	0.00
01/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2467	1	2	1	0.00
01/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1688	0	2	0	0.00
01/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12			Bond Future	8.80	83.4584	84.8842	83.4584	0.00
01/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3463	2	3	2	0.00
01/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3836	2	4	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	3088	2	3	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	TRT1 On 04-August-11			Index Future	353.79	351.2890	353.7940	351.2890	100.00
01/06/2011	TRT1 On 03-November-11			Index Future	358.55	356.0050	358.5450	356.0050	0.00