



# Derivatives Weekly Statistics Report

From: 06/06/2011 To: 06/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	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
06/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	AL7T On 04-August-11			Index Future	389.06	388.8280	389.0620	388.8280	30.00
06/06/2011	AL7T On 03-November-11			Index Future	394.91	394.6800	394.9140	394.6800	0.00
06/06/2011	ALBI On 04-August-11			Index Future	357.23	357.0650	357.2270	357.0650	1,019.00
06/06/2011	ALBI On 03-November-11			Index Future	362.60	362.4390	362.6010	362.4390	0.00
06/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	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
06/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CRD1 On 04-August-11			Index Future	160.82	160.7560	160.8240	160.7560	2.00
06/06/2011	CRD1 On 03-November-11			Index Future	162.98	162.9150	162.9840	162.9150	0.00
06/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	GOVI On 04-August-11			GOVI	357.99	357.8150	357.9870	357.8150	179.00
06/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	99870	10	10	10	0.00
06/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	99770	10	10	10	0.00
06/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99970	10	10	10	0.00
06/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11			GOVI	363.37	363.2010	363.3730	363.2010	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
06/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	63730	6	6	6	0.00
06/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	63630	6	6	6	0.00
06/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	63830	6	6	6	0.00
06/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2011	IGOV On 04-August-11			Index Future	155.59	155.3960	155.5890	155.3960	977.00
06/06/2011	IGOV On 03-November-11			Index Future	157.93	157.7350	157.9300	157.7350	0.00
06/06/2011	ILBI On 04-August-11			Index Future	411.25	411.1230	411.2490	411.1230	0.00
06/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,891.00
06/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	5,000.00
06/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
06/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2600	94.2800	94.2600	15,600.00
06/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.80	94.1700	94.2000	94.1700	0.00
06/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.90	94.0700	94.1000	94.0700	0.00
06/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.02	93.9500	93.9800	93.9500	5,591.00
06/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.30	93.6700	93.7000	93.6700	1,090.00
06/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3200	93.3500	93.3200	2,890.00
06/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.94	93.0100	93.0600	93.0100	44,710.00

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06/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.25	92.7000	92.7500	92.7000	490.00
06/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.55	92.4000	92.4500	92.4000	290.00
06/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	OTH1 On 04-August-11			Index Future	352.75	352.6400	352.7520	352.6400	3.00
06/06/2011	OTH1 On 03-November-11			Index Future	358.06	357.9480	358.0590	357.9480	0.00
06/06/2011	R157 On 04-August-11			Bond Future	7.49	126.2575	126.2850	126.2575	7,195.00
06/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	729	1	1	1	1,000.00
06/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	835	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	631	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	271	0	0	0	1,320.00

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06/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2799	3	3	3	0.00
06/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	949	1	1	1	440.00
06/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1481	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	274	0	0	0	440.00
06/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	57	0	0	0	1,320.00
06/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	519	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	788	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1414	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	600	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	690	1	1	1	0.00
06/06/2011	R157 On 03-November-11			Bond Future	7.60	121.3291	121.3549	121.3291	3,358.00
06/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2670	3	3	3	0.00
06/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2526	3	3	3	0.00
06/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2817	3	3	3	0.00
06/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	284	0	0	0	0.00
06/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	352	0	0	0	0.00
06/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	316	0	0	0	0.00
06/06/2011	R157 On 02-February-12			Bond Future	7.73	123.1751	123.1992	123.1751	0.00
06/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3208	3	3	3	0.00
06/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3337	3	3	3	0.00
06/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3080	3	3	3	0.00
06/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	641	1	1	1	0.00
06/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	564	1	1	1	0.00
06/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	602	1	1	1	0.00
06/06/2011	R157 On 03-May-12			Bond Future	7.87	118.2430	118.2653	118.2430	0.00
06/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2380	2	2	2	0.00
06/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2482	2	2	2	0.00
06/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2279	2	2	2	0.00
06/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1235	1	1	1	0.00
06/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1123	1	1	1	0.00
06/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1178	1	1	1	0.00
06/06/2011	R186 On 04-August-11			Bond Future	8.45	118.9569	118.9185	118.9569	11,136.00
06/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1099	1	1	1	0.00

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06/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1279	1	1	1	0.00
06/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	937	1	1	1	0.00
06/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1476	2	1	2	600.00
06/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11206	11	11	11	0.00
06/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3353	3	3	3	200.00
06/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5121	5	5	5	0.00
06/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	421	0	0	0	200.00
06/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	20	0	0	0	600.00
06/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	945	1	1	1	0.00
06/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3320	3	3	3	0.00
06/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2392	2	2	2	0.00
06/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2681	3	3	3	0.00
06/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2990	3	3	3	0.00
06/06/2011	R186 On 03-November-11			Bond Future	8.52	120.7282	120.6906	120.7282	13,789.00
06/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6036	6	6	6	0.00
06/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6355	6	6	6	0.00
06/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4542	5	5	5	5,600.00
06/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5723	6	6	6	0.00
06/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1737	2	2	2	0.00
06/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2368	2	2	2	0.00
06/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1479	1	1	1	0.00
06/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1603	2	2	2	0.00
06/06/2011	R186 On 02-February-12			Bond Future	8.59	117.2703	117.2333	117.2703	2,500.00
06/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6384	6	6	6	0.00
06/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6101	6	6	6	0.00
06/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6672	7	7	7	0.00
06/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2519	3	3	3	0.00
06/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2830	3	3	3	0.00
06/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2670	3	3	3	0.00
06/06/2011	R186 On 03-May-12			Bond Future	8.67	119.0626	119.0171	119.0626	0.00
06/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7070	7	7	7	0.00
06/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6809	7	7	7	0.00
06/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7335	7	7	7	0.00

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06/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3914	4	4	4	0.00
06/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4262	4	4	4	0.00
06/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4085	4	4	4	0.00
06/06/2011	R189 On 04-August-11			Bond Future	213.17	213.1105	213.1701	213.1105	0.00
06/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1170	1	1	1	0.00
06/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1120	1	1	1	0.00
06/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1220	1	1	1	0.00
06/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11			Bond Future	234.89	234.8149	234.8883	234.8149	0.00
06/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3388	3	3	3	0.00
06/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3438	3	3	3	0.00
06/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3338	3	3	3	0.00
06/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R201 On 04-August-11			Bond Future	7.12	105.9621	105.9833	105.9621	170.00
06/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	691	1	1	1	0.00
06/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	794	1	1	1	0.00
06/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	598	1	1	1	0.00
06/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	353	0	0	0	0.00
06/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	247	0	0	0	0.00
06/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	295	0	0	0	0.00
06/06/2011	R201 On 03-November-11			Bond Future	7.21	107.5424	107.5594	107.5424	695.00
06/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2384	2	2	2	0.00
06/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2502	2	3	2	0.00
06/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2266	2	2	2	0.00
06/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	209	0	0	0	0.00
06/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	171	0	0	0	0.00
06/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	190	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
06/06/2011	R201 On 02-February-12			Bond Future	7.32	104.7680	104.7862	104.7680	0.00
06/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2690	3	3	3	0.00
06/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2798	3	3	3	0.00
06/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2585	3	3	3	0.00
06/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	310	0	0	0	0.00
06/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	270	0	0	0	0.00
06/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	289	0	0	0	0.00
06/06/2011	R201 On 03-May-12			Bond Future	7.44	106.3662	106.3829	106.3662	0.00
06/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1644	2	2	2	0.00
06/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1719	2	2	2	0.00
06/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1570	2	2	2	0.00
06/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	944	1	1	1	0.00
06/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	857	1	1	1	0.00
06/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	900	1	1	1	0.00
06/06/2011	R202 On 04-August-11			Bond Future	0.08	174.9728	175.0339	174.9728	10,198.00
06/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25520	25	26	25	0.00
06/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24247	24	24	24	0.00
06/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26779	27	27	27	0.00
06/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	177.0432	177.0432	400.00
06/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	14	14	0.00
06/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15	15	0.00
06/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	13	13	0.00
06/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R203 On 04-August-11			Bond Future	8.02	104.3927	104.4214	104.3927	824.00
06/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	844	1	1	1	0.00
06/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	731	1	1	1	0.00
06/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	968	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
06/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	801	1	1	1	0.00
06/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1043	1	1	1	0.00
06/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	916	1	1	1	0.00
06/06/2011	R203 On 03-November-11			Bond Future	8.12	101.7845	101.8167	101.7845	1,630.00
06/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2544	3	3	3	0.00
06/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2389	2	2	2	0.00
06/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2702	3	3	3	0.00
06/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	732	1	1	1	0.00
06/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	870	1	1	1	0.00
06/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	799	1	1	1	0.00
06/06/2011	R203 On 02-February-12			Bond Future	8.23	103.3347	103.3656	103.3347	0.00
06/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3396	3	3	3	0.00
06/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3248	3	3	3	0.00
06/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3546	4	4	4	0.00
06/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1060	1	1	1	0.00
06/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1192	1	1	1	0.00
06/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1125	1	1	1	0.00
06/06/2011	R203 On 03-May-12			Bond Future	8.35	100.7473	100.7769	100.7473	0.00
06/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3266	3	3	3	0.00
06/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3401	3	3	3	0.00
06/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3134	3	3	3	0.00
06/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1656	2	2	2	0.00
06/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1508	2	2	2	0.00
06/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1580	2	2	2	0.00
06/06/2011	R204 On 04-August-11			Bond Future	8.17	100.1664	100.1718	100.1664	70.00
06/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	606	1	1	1	0.00
06/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	711	1	1	1	0.00
06/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	511	1	1	1	0.00
06/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1691	2	2	2	0.00
06/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1343	1	1	1	0.00
06/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1512	2	2	2	0.00
06/06/2011	R204 On 03-November-11			Bond Future	8.26	101.6566	101.6618	101.6566	2,133.00
06/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3338	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
06/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3525	4	4	4	0.00
06/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3155	3	3	3	0.00
06/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	881	1	1	1	0.00
06/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	742	1	1	1	0.00
06/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	809	1	1	1	0.00
06/06/2011	R204 On 02-February-12			Bond Future	8.36	99.1755	99.1806	99.1755	0.00
06/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4201	4	4	4	0.00
06/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4382	4	4	4	0.00
06/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4024	4	4	4	0.00
06/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1078	1	1	1	0.00
06/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	948	1	1	1	0.00
06/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1011	1	1	1	0.00
06/06/2011	R204 On 03-May-12			Bond Future	8.47	100.6880	100.6880	100.6880	0.00
06/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3548	4	4	4	0.00
06/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3404	3	3	3	0.00
06/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3695	4	4	4	0.00
06/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2079	2	2	2	0.00
06/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2271	2	2	2	0.00
06/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2173	2	2	2	0.00
06/06/2011	R206 On 04-August-11			Bond Future	6.91	101.8167	101.8323	101.8167	9,866.00
06/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	0	0	0.00
06/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	418	0	0	0	0.00
06/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	553	1	1	1	0.00
06/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	232	0	0	0	0.00
06/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	318	0	0	0	0.00
06/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	271	0	0	0	0.00
06/06/2011	R206 On 03-November-11			Bond Future	7.00	103.3339	103.3480	103.3339	0.00
06/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1645	2	2	2	0.00
06/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1561	2	2	2	0.00
06/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1728	2	2	2	0.00
06/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	135	0	0	0	0.00
06/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	165	0	0	0	0.00
06/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	151	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
06/06/2011	R206 On 02-February-12			Bond Future	7.11	101.1412	101.1555	101.1412	0.00
06/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1810	2	2	2	0.00
06/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1739	2	2	2	0.00
06/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1883	2	2	2	0.00
06/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	225	0	0	0	0.00
06/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	256	0	0	0	0.00
06/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	239	0	0	0	0.00
06/06/2011	R206 On 03-May-12			Bond Future	7.27	102.6844	102.6969	102.6844	0.00
06/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	991	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1039	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	944	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	658	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	597	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	627	1	1	1	0.00
06/06/2011	R207 On 04-August-11			Bond Future	8.23	94.6120	94.6466	94.6120	5,725.00
06/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1130	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1287	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	984	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1140	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	867	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	997	1	1	1	0.00
06/06/2011	R207 On 03-November-11			Bond Future	8.31	96.0238	96.0575	96.0238	600.00
06/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3398	3	3	3	0.00
06/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3591	4	4	4	0.00
06/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3202	3	3	3	0.00
06/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1046	1	1	1	0.00
06/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	891	1	1	1	0.00
06/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	970	1	1	1	0.00
06/06/2011	R207 On 02-February-12			Bond Future	8.40	93.8463	93.8791	93.8463	0.00
06/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4337	4	4	4	0.00
06/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4527	5	5	5	0.00
06/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4150	4	4	4	0.00
06/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1206	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
06/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1060	1	1	1	0.00
06/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1131	1	1	1	0.00
06/06/2011	R207 On 03-May-12			Bond Future	8.50	95.2757	95.3076	95.2757	0.00
06/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3731	4	4	4	0.00
06/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3578	4	4	4	0.00
06/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3888	4	4	4	0.00
06/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2305	2	2	2	0.00
06/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2517	3	3	3	0.00
06/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2408	2	2	2	0.00
06/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5120	92.5120	92.5120	1,361.00
06/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1154	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1314	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1007	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1382	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1075	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1222	1	1	1	0.00
06/06/2011	R208 On 03-November-11			Bond Future	8.34	90.4922	90.4922	90.4922	5,998.00
06/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3421	3	3	3	0.00
06/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3220	3	3	3	0.00
06/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3627	4	4	4	0.00
06/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	921	1	1	1	0.00
06/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1093	1	1	1	0.00
06/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1004	1	1	1	0.00
06/06/2011	R208 On 02-February-12			Bond Future	8.42	91.8670	91.8729	91.8670	0.00
06/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4645	5	5	5	0.00
06/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4447	4	4	4	0.00
06/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4845	5	5	5	0.00
06/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1252	1	1	1	0.00
06/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1413	1	1	1	0.00
06/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1331	1	1	1	0.00
06/06/2011	R208 On 03-May-12			Bond Future	8.51	89.8728	89.8728	89.8728	0.00
06/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4810	5	5	5	0.00
06/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4993	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
06/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4629	5	5	5	0.00
06/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2144	2	2	2	0.00
06/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1958	2	2	2	0.00
06/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2050	2	2	2	0.00
06/06/2011	R209 On 04-August-11			Bond Future	8.63	78.1671	78.1344	78.1671	0.00
06/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1149	1	1	1	0.00
06/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1324	1	1	1	0.00
06/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10659	11	11	11	0.00
06/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	990	1	1	1	0.00
06/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2449	2	2	2	0.00
06/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
06/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1949	2	2	2	0.00
06/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2189	2	2	2	0.00
06/06/2011	R209 On 03-November-11			Bond Future	8.68	76.1907	76.1503	76.1907	1,318.00
06/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3038	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3255	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2829	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2700	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2328	2	2	2	0.00
06/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2508	3	3	3	0.00
06/06/2011	R209 On 02-February-12			Bond Future	8.74	77.3438	77.3119	77.3438	0.00
06/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4803	5	5	5	0.00
06/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5032	5	5	5	0.00
06/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4578	5	5	5	0.00
06/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2947	3	3	3	0.00
06/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2637	3	3	3	0.00
06/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2789	3	3	3	0.00
06/06/2011	R209 On 03-May-12			Bond Future	8.80	75.3853	75.3458	75.3853	0.00
06/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5205	5	5	5	0.00
06/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4992	5	5	5	0.00
06/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5422	5	5	5	0.00
06/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3506	4	4	4	0.00
06/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3839	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3669	4	4	4	0.00
06/06/2011	R210 On 04-August-11			Bond Future	131.35	131.3039	131.3452	131.3039	425.00
06/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25345	25	25	25	0.00
06/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25295	25	25	25	0.00
06/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25395	25	25	25	0.00
06/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11			Bond Future	1.11	107.4122	107.4398	107.4122	0.00
06/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2137	2	2	2	0.00
06/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1867	2	2	2	0.00
06/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2406	2	2	2	0.00
06/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11			Bond Future	0.86	109.0082	109.0402	109.0082	539.00
06/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2055	2	2	2	0.00
06/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2315	2	2	2	0.00
06/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1793	2	2	2	0.00
06/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11			Bond Future	2.07	106.4280	106.4571	106.4280	3,042.00
06/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4092	4	4	4	0.00
06/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4555	5	5	5	0.00
06/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3626	4	4	4	0.00
06/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11			Bond Future	1.96	108.0065	108.0449	108.0065	240.00
06/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5056	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
06/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5509	5	6	5	0.00
06/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4600	5	5	5	0.00
06/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11			Bond Future	8.65	87.7745	87.7002	87.7745	0.00
06/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5136	5	5	5	0.00
06/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6045	6	6	6	0.00
06/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5589	6	6	6	0.00
06/06/2011	R213 On 03-November-11			Bond Future	8.71	85.5421	85.4605	85.5421	0.00
06/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	317	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	721	1	1	1	0.00
06/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	90	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 02-February-12			Bond Future	8.78	86.8433	86.7629	86.8433	0.00
06/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1748	2	2	2	0.00
06/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2136	2	2	2	0.00
06/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1358	1	1	1	0.00
06/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
06/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12			Bond Future	8.85	84.6294	84.5421	84.6294	0.00
06/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3121	3	3	3	0.00
06/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3494	4	3	4	0.00
06/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2746	3	3	3	0.00
06/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/06/2011	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
06/06/2011	TRT1 On 04-August-11			Index Future	353.63	353.5360	353.6330	353.5360	100.00
06/06/2011	TRT1 On 03-November-11			Index Future	358.38	358.2850	358.3840	358.2850	0.00