



# Derivatives Monthly Statistics Report

For February 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AL7T On 03-February-11			Index Future	366.07	364.5390	366.0710	364.5390	30.00
01/02/2011	AL7T On 05-May-11			Index Future	371.36	369.8090	371.3630	369.8090	0.00
01/02/2011	AL7T On 04-August-11			Index Future	376.71	375.1370	376.7140	375.1370	0.00
01/02/2011	ALBI On 03-February-11			Index Future	337.89	336.6670	337.8880	336.6670	133.00
01/02/2011	ALBI On 05-May-11			Index Future	342.77	341.5350	342.7730	341.5350	982.00
01/02/2011	ALBI On 04-August-11			Index Future	347.71	346.4550	347.7120	346.4550	0.00
01/02/2011	CRD1 On 03-February-11			Index Future	151.74	151.4240	151.7440	151.4240	0.00
01/02/2011	CRD1 On 05-May-11			Index Future	153.82	153.4990	153.8240	153.4990	2.00
01/02/2011	CRD1 On 04-August-11			Index Future	155.93	155.5960	155.9260	155.5960	0.00
01/02/2011	GOVI On 03-February-11			GOVI	338.71	337.5340	338.7090	337.5340	166.00
01/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	43010	5	43010	5	0.00
01/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	42810	5	42810	5	0.00
01/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	42910	5	42910	5	0.00
01/02/2011	GOVI On 05-May-11			GOVI	343.61	342.4140	343.6060	342.4140	139.00
01/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	53840	7	53840	7	0.00
01/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	54040	7	54040	7	0.00
01/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	53940	7	53940	7	0.00

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01/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2011	IGOV On 03-February-11			Index Future	147.29	147.1180	147.2850	147.1180	9.00
01/02/2011	IGOV On 05-May-11			Index Future	149.41	149.2450	149.4140	149.2450	0.00
01/02/2011	IGOV On 04-August-11			Index Future	151.57	151.3950	151.5670	151.3950	0.00
01/02/2011	ILBI On 03-February-11			Index Future	398.49	398.0410	398.4940	398.0410	17.00
01/02/2011	ILBI On 05-May-11			Index Future	404.15	403.5450	404.1540	403.5450	336.00
01/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3790	5.6100	94.3790	5,000.00
01/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3100	5.6600	94.3100	5,790.00
01/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.70	94.2440	5.7040	94.2440	2.00
01/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.1880	5.7520	94.1880	2,000.00
01/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1350	5.8040	94.1350	3,890.00
01/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0680	5.8810	94.0680	1,500.00
01/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9250	6.0320	93.9250	14,890.00
01/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.48	93.4430	6.4800	93.4430	5,290.00
01/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9980	6.9150	92.9980	790.00
01/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.5660	7.3530	92.5660	2,890.00
01/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.1320	7.7790	92.1320	44,510.00
01/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.14	91.7260	8.1400	91.7260	490.00
01/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	OTH1 On 03-February-11			Index Future	333.10	331.6470	333.1000	331.6470	0.00
01/02/2011	OTH1 On 05-May-11			Index Future	337.92	336.4420	337.9160	336.4420	3.00
01/02/2011	OTH1 On 04-August-11			Index Future	342.79	341.2890	342.7850	341.2890	0.00
01/02/2011	R157 On 03-February-11			Bond Future	7.84	126.7155	7.8360	126.7155	5,062.00
01/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	334	0	334	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	511	0	511	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	192	0	192	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	132	0	132	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	22	0	0.00
01/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	59	0	59	0	0.00
01/02/2011	R157 On 05-May-11			Bond Future	7.98	121.7355	7.9830	121.7355	2,605.00
01/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	743	1	743	1	0.00
01/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	823	1	823	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	667	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	597	1	597	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1958	2	1958	2	0.00
01/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1823	2	1823	2	0.00
01/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1569	2	1569	2	0.00

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01/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1693	2	1693	2	0.00
01/02/2011	R157 On 04-August-11			Bond Future	8.15	123.5090	8.1490	123.5090	0.00
01/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	655	1	655	1	0.00
01/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	712	1	712	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	601	1	601	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3305	3	3305	3	0.00
01/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3025	3	3025	3	0.00
01/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3163	3	3163	3	0.00
01/02/2011	R157 On 03-November-11			Bond Future	8.33	118.4934	8.3270	118.4934	3,694.00
01/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1820	2	1820	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1731	2	1731	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1912	2	1912	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2009	2	2009	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2186	2	2186	2	0.00
01/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2096	2	2096	2	0.00
01/02/2011	R186 On 03-February-11			Bond Future	8.66	116.5344	8.6590	116.5344	25,653.00
01/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3179	3	3179	3	0.00
01/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3634	3	3634	3	0.00
01/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2722	2	2722	2	0.00
01/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
01/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9145	10	9145	10	0.00
01/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 05-May-11			Bond Future	8.75	118.2188	8.7460	118.2188	8,235.00
01/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3008	3	3008	3	0.00
01/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3248	3	3248	3	0.00
01/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2779	3	2779	3	0.00
01/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	655	1	655	1	5,500.00
01/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3210	4	3210	4	0.00
01/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7940	8	7940	8	0.00
01/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2746	3	2746	3	0.00
01/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2971	3	2971	3	0.00

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01/02/2011	R186 On 04-August-11			Bond Future	8.84	114.6534	8.8370	114.6534	140.00
01/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1909	2	1909	2	0.00
01/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1767	2	1767	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2058	2	2058	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7133	8	7133	8	0.00
01/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7823	8	7823	8	0.00
01/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7473	8	7473	8	0.00
01/02/2011	R186 On 03-November-11			Bond Future	8.93	116.3203	8.9260	116.3203	12,959.00
01/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5382	5	5382	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5621	5	5621	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5148	5	5148	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4933	5	4933	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4516	5	4516	5	0.00
01/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4720	5	4720	5	0.00
01/02/2011	R201 On 03-February-11			Bond Future	7.68	104.5381	7.6760	104.5381	489.00
01/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1083	1	1083	1	0.00
01/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	917	1	917	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1249	1	1249	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 05-May-11			Bond Future	7.83	106.0512	7.8270	106.0512	0.00
01/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	794	1	794	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	719	1	719	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	955	1	955	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1120	1	1120	1	0.00
01/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1037	1	1037	1	0.00
01/02/2011	R201 On 04-August-11			Bond Future	8.00	103.1850	8.0020	103.1850	0.00
01/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	386	0	386	0	0.00
01/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	426	0	426	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	351	0	351	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2742	3	2742	3	0.00

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01/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2516	3	2516	3	0.00
01/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2626	3	2626	3	0.00
01/02/2011	R201 On 03-November-11			Bond Future	8.19	104.6839	8.1890	104.6839	0.00
01/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1188	1	1188	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1125	1	1125	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1254	1	1254	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1634	2	1634	2	0.00
01/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1780	2	1780	2	0.00
01/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1706	2	1706	2	0.00
01/02/2011	R202 On 03-February-11			Bond Future	0.47	165.1142	0.4670	165.1142	3,608.00
01/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57977	58	57977	58	0.00
01/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58824	59	58824	59	0.00
01/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	57121	57	57121	57	0.00
01/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11			Bond Future	0.39	167.4999	0.3910	167.4999	6,500.00
01/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40841	41	40841	41	0.00
01/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39802	40	39802	40	0.00
01/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41869	42	41869	42	0.00
01/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R203 On 03-February-11			Bond Future	8.33	102.6555	8.3260	102.6555	1,402.00
01/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	874	1	874	1	0.00
01/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1113	1	1113	1	0.00
01/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
01/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	646	0	646	0	0.00
01/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	30	0	30	0	0.00
01/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1643	2	1643	2	0.00
01/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	3	0	3	0	0.00
01/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	11	0	11	0	0.00
01/02/2011	R203 On 05-May-11			Bond Future	8.45	99.9774	8.4520	99.9774	516.00

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01/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1015	1	1015	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1116	1	1116	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	920	1	920	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2141	2	2141	2	0.00
01/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1850	2	1850	2	0.00
01/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1992	2	1992	2	0.00
01/02/2011	R203 On 04-August-11			Bond Future	8.59	101.4345	8.5880	101.4345	0.00
01/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	932	1	932	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	861	1	861	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1008	1	1008	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3537	4	3537	4	0.00
01/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3869	4	3869	4	0.00
01/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3700	4	3700	4	0.00
01/02/2011	R203 On 03-November-11			Bond Future	8.73	98.7446	8.7310	98.7446	1,404.00
01/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1975	2	1975	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2080	2	2080	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1873	2	1873	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3133	3	3133	3	0.00
01/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2889	3	2889	3	0.00
01/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3009	3	3009	3	0.00
01/02/2011	R204 On 03-February-11			Bond Future	8.47	98.1181	8.4650	98.1181	1,914.00
01/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	349	0	349	0	0.00
01/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	546	0	546	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	200	0	200	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	284	1	284	1	0.00
01/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	74	0	74	0	0.00
01/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	154	0	154	0	0.00
01/02/2011	R204 On 05-May-11			Bond Future	8.58	99.5334	8.5830	99.5334	100.00
01/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1498	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1375	1	1375	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1627	1	1627	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1805	2	1805	2	0.00
01/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2096	2	2096	2	0.00

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01/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1947	2	1947	2	0.00
01/02/2011	R204 On 04-August-11			Bond Future	8.71	96.9523	8.7100	96.9523	0.00
01/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	944	1	944	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	799	1	799	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4876	5	4876	5	0.00
01/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4472	5	4472	5	0.00
01/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	5	4672	5	0.00
01/02/2011	R204 On 03-November-11			Bond Future	8.84	98.3631	8.8380	98.3631	1,867.00
01/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2607	2	2607	2	0.00
01/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2475	2	0.00
01/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2735	3	2735	3	0.00
01/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2927	3	2927	3	0.00
01/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3176	3	3176	3	0.00
01/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3053	3	3053	3	0.00
01/02/2011	R206 On 03-February-11			Bond Future	7.35	100.7541	7.3510	100.7541	0.00
01/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1672	2	1672	2	0.00
01/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1545	1	1545	1	0.00
01/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1800	2	1800	2	0.00
01/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 05-May-11			Bond Future	7.51	102.2113	7.5140	102.2113	0.00
01/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	653	1	653	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	715	1	715	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	595	1	595	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	748	1	748	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	629	1	629	1	0.00
01/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	686	1	686	1	0.00
01/02/2011	R206 On 04-August-11			Bond Future	7.71	99.9338	7.7120	99.9338	0.00
01/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	313	0	313	0	0.00
01/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	286	0	286	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	344	0	344	0	0.00



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01/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1795	2	1795	2	0.00
01/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1959	2	1959	2	0.00
01/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1875	2	1875	2	0.00
01/02/2011	R206 On 03-November-11			Bond Future	7.92	101.3861	7.9240	101.3861	0.00
01/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	877	1	877	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	924	1	924	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	830	1	830	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1271	1	1271	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1168	1	1168	1	0.00
01/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1219	1	1219	1	0.00
01/02/2011	R207 On 03-February-11			Bond Future	8.55	92.0216	8.5500	92.0216	800.00
01/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1167	1	1167	1	0.00
01/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1448	1	1448	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	896	1	896	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	25	0	25	0	0.00
01/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	2	0	2	0	0.00
01/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	8	0	8	0	0.00
01/02/2011	R207 On 05-May-11			Bond Future	8.66	93.3545	8.6600	93.3545	285.00
01/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1364	1	1364	1	0.00
01/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1246	1	1246	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1489	1	1489	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2117	2	2117	2	0.00
01/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2450	3	2450	3	0.00
01/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2280	3	2280	3	0.00
01/02/2011	R207 On 04-August-11			Bond Future	8.78	91.0705	8.7790	91.0705	0.00
01/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1292	1	1292	1	0.00
01/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1388	1	1388	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1201	1	1201	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4476	5	4476	5	0.00
01/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4087	4	4087	4	0.00
01/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4278	5	4278	5	0.00
01/02/2011	R207 On 03-November-11			Bond Future	8.89	92.3940	8.8920	92.3940	600.00
01/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2659	2	2659	2	0.00

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01/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2532	2	2532	2	0.00
01/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2789	3	2789	3	0.00
01/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3286	4	3286	4	0.00
01/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3573	4	3573	4	0.00
01/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3427	4	3427	4	0.00
01/02/2011	R208 On 03-February-11			Bond Future	8.58	89.7872	8.5790	89.7872	5,598.00
01/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1060	1	1060	1	0.00
01/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	785	1	785	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1350	1	1350	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	6	0	6	0	0.00
01/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	46	0	46	0	0.00
01/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	17	0	17	0	0.00
01/02/2011	R208 On 05-May-11			Bond Future	8.68	87.6846	8.6780	87.6846	190.00
01/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1410	1	1410	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1539	1	1539	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1287	1	1287	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2670	3	2670	3	0.00
01/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2312	3	2312	3	0.00
01/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2487	3	2487	3	0.00
01/02/2011	R208 On 04-August-11			Bond Future	8.78	88.9655	8.7830	88.9655	0.00
01/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1346	1	1346	1	0.00
01/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1446	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1250	1	1250	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4757	5	4757	5	0.00
01/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4339	5	4339	5	0.00
01/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4545	5	4545	5	0.00
01/02/2011	R208 On 03-November-11			Bond Future	8.89	86.8574	8.8880	86.8574	5,584.00
01/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2834	3	2834	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2973	3	2973	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2698	3	2698	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3783	4	3783	4	0.00
01/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3479	4	3479	4	0.00
01/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3629	4	3629	4	0.00

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01/02/2011	R209 On 03-February-11			Bond Future	8.61	77.6770	8.6080	77.6770	20,900.00
01/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3114	3	3114	3	0.00
01/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3496	3	3496	3	0.00
01/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2729	2	2729	2	0.00
01/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 05-May-11			Bond Future	8.67	75.6584	8.6720	75.6584	200.00
01/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1919	2	1919	2	0.00
01/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2094	2	2094	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	1753	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3589	4	3589	4	0.00
01/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3094	3	3094	3	0.00
01/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3335	4	3335	4	0.00
01/02/2011	R209 On 04-August-11			Bond Future	8.74	76.7586	8.7380	76.7586	0.00
01/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2721	3	2721	3	0.00
01/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2896	3	2896	3	0.00
01/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2552	2	2552	2	0.00
01/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10391	10	10391	10	0.00
01/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	645	1	645	1	0.00
01/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4917	5	4917	5	0.00
01/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4426	5	4426	5	0.00
01/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4667	5	4667	5	0.00
01/02/2011	R209 On 03-November-11			Bond Future	8.80	74.7275	8.8020	74.7275	1,089.00
01/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4167	4	4167	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3977	4	3977	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4362	4	4362	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4378	5	4378	5	0.00
01/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4791	5	4791	5	0.00
01/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4580	5	4580	5	0.00
01/02/2011	R210 On 03-February-11			Bond Future	1.05	125.1375	1.0530	125.1375	2.00
01/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30813	31	30813	31	0.00
01/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31445	31	31445	31	0.00

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01/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	30176	30	30176	30	0.00
01/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1267	1.7800	104.1267	589.00
01/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4066	4	4066	4	0.00
01/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4342	4	4342	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3790	4	3790	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11			Bond Future	1.59	2.7500	1.5930	2.7500	0.00
01/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3015	0	3015	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3286	0	3286	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2744	0	2744	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	2.5320	102.1384	2,518.00
01/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4402	4	4402	4	0.00
01/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4859	5	4859	5	0.00
01/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3942	4	3942	4	0.00
01/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	2.4450	103.6125	2,238.00
01/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2367	2	2367	2	0.00
01/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1394	1	1394	1	0.00
01/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1879	2	1879	2	0.00
01/02/2011	R213 On 03-February-11			Bond Future	8.67	86.8273	8.6730	86.8273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5412	6	5412	6	0.00
01/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6329	7	6329	7	0.00
01/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5868	6	5868	6	0.00
01/02/2011	R213 On 05-May-11			Bond Future	8.74	84.5448	8.7440	84.5448	0.00
01/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6887	7	6887	7	0.00
01/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5974	6	5974	6	0.00
01/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6429	7	6429	7	0.00
01/02/2011	R213 On 04-August-11			Bond Future	8.82	85.7763	8.8180	85.7763	0.00
01/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6547	7	6547	7	0.00
01/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7456	8	7456	8	0.00
01/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7000	8	7000	8	0.00
01/02/2011	R213 On 03-November-11			Bond Future	8.89	83.4833	8.8920	83.4833	0.00
01/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1546	2	1546	2	0.00
01/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	735	1	735	1	0.00
01/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1139	2	1139	2	0.00
01/02/2011	TRT1 On 03-February-11			Index Future	334.73	333.5680	334.7290	333.5680	0.00
01/02/2011	TRT1 On 05-May-11			Index Future	339.32	338.1390	339.3160	338.1390	100.00
01/02/2011	TRT1 On 04-August-11			Index Future	343.95	342.7600	343.9530	342.7600	0.00
02/02/2011	AL7T On 03-February-11			Index Future	367.45	366.0710	367.4480	366.0710	0.00
02/02/2011	AL7T On 05-May-11			Index Future	372.76	371.3630	372.7610	371.3630	30.00
02/02/2011	AL7T On 04-August-11			Index Future	378.13	376.7140	378.1320	376.7140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	ALBI On 03-February-11			Index Future	338.97	337.8880	338.9700	337.8880	33.00
02/02/2011	ALBI On 05-May-11			Index Future	343.87	342.7730	343.8700	342.7730	1,082.00
02/02/2011	ALBI On 04-August-11			Index Future	348.83	347.7120	348.8260	347.7120	0.00
02/02/2011	CRD1 On 03-February-11			Index Future	152.05	151.7440	152.0500	151.7440	0.00
02/02/2011	CRD1 On 05-May-11			Index Future	154.14	153.8240	154.1350	153.8240	2.00
02/02/2011	CRD1 On 04-August-11			Index Future	156.24	155.9260	156.2420	155.9260	0.00
02/02/2011	GOVI On 03-February-11			GOVI	339.76	338.7090	339.7610	338.7090	166.00
02/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	32490	4	32490	4	0.00
02/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	32290	4	32290	4	0.00
02/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	32390	4	32390	4	0.00
02/02/2011	GOVI On 05-May-11			GOVI	344.67	343.6060	344.6730	343.6060	139.00
02/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	43170	5	43170	5	0.00
02/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	43370	5	43370	5	0.00
02/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	43270	5	43270	5	0.00
02/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2011	IGOV On 03-February-11			Index Future	147.01	147.2850	147.0080	147.2850	9.00
02/02/2011	IGOV On 05-May-11			Index Future	149.13	149.4140	149.1340	149.4140	0.00
02/02/2011	IGOV On 04-August-11			Index Future	151.28	151.5670	151.2830	151.5670	0.00
02/02/2011	ILBI On 03-February-11			Index Future	397.85	398.4940	397.8520	398.4940	17.00
02/02/2011	ILBI On 05-May-11			Index Future	403.51	404.1540	403.5060	404.1540	336.00
02/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	5.6110	94.3900	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3400	5.6560	94.3400	5,790.00
02/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.2960	5.6790	94.2960	1,000.00
02/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.71	94.2480	5.7110	94.2480	2,001.00
02/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.75	94.1960	5.7540	94.1960	3,890.00
02/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1190	5.8200	94.1190	2,000.00
02/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	93.9680	5.9700	93.9680	14,890.00
02/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5200	6.4210	93.5200	5,290.00
02/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.87	93.0850	6.8710	93.0850	790.00
02/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.32	92.6470	7.3190	92.6470	2,890.00
02/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.2210	7.7670	92.2210	44,510.00
02/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.8600	8.1300	91.8600	490.00
02/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	OTH1 On 03-February-11			Index Future	334.34	333.1000	334.3430	333.1000	0.00
02/02/2011	OTH1 On 05-May-11			Index Future	339.18	337.9160	339.1770	337.9160	3.00
02/02/2011	OTH1 On 04-August-11			Index Future	344.07	342.7850	344.0650	342.7850	0.00
02/02/2011	R157 On 03-February-11			Bond Future	7.78	126.9389	7.7820	126.9389	5,019.00
02/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	512	0	512	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	722	1	722	1	0.00
02/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	315	0	315	0	0.00
02/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	22	0	22	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	5	0	5	0	0.00
02/02/2011	R157 On 05-May-11			Bond Future	7.92	121.9625	7.9240	121.9625	2,605.00
02/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	831	1	831	1	0.00
02/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	918	1	918	1	0.00
02/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	673	1	673	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	749	1	749	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1665	2	1665	2	0.00
02/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1794	2	1794	2	0.00
02/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1424	2	1424	2	0.00
02/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1542	2	1542	2	0.00
02/02/2011	R157 On 04-August-11			Bond Future	8.09	123.7375	8.0850	123.7375	0.00
02/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	720	1	720	1	0.00
02/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	781	1	781	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	663	1	663	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3123	3	3123	3	0.00
02/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2849	3	2849	3	0.00
02/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2984	3	2984	3	0.00
02/02/2011	R157 On 03-November-11			Bond Future	8.26	118.7256	8.2580	118.7256	3,694.00
02/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1939	2	1939	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2035	2	2035	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1846	2	1846	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2054	2	2054	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1885	2	1885	2	0.00
02/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1968	2	1968	2	0.00
02/02/2011	R157 On 02-February-12			Bond Future	8.39	8.3500	8.3930	8.3500	0.00
02/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	358	0	358	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	524	0	524	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	191	0	191	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11			Bond Future	8.60	117.1127	8.6010	117.1127	25,653.00
02/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3733	3	3733	3	0.00
02/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	4188	4	4188	4	0.00
02/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	3275	3	3275	3	0.00
02/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
02/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	8591	9	8591	9	0.00
02/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 05-May-11			Bond Future	8.69	118.8047	8.6860	118.8047	8,235.00
02/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3290	3	3290	3	0.00
02/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3544	3	3544	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	747	1	747	1	5,500.00
02/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	3046	3	3046	3	0.00
02/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2914	3	2914	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7469	8	7469	8	0.00
02/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2479	3	2479	3	0.00
02/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2691	3	2691	3	0.00
02/02/2011	R186 On 04-August-11			Bond Future	8.78	115.2461	8.7750	115.2461	140.00
02/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	2081	2	2081	2	0.00
02/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1930	2	1930	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2240	2	2240	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6745	7	6745	7	0.00
02/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7416	8	7416	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7075	7	7075	7	0.00
02/02/2011	R186 On 03-November-11			Bond Future	8.86	116.9196	8.8620	116.9196	12,959.00
02/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5691	5	5691	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5449	5	5449	5	0.00
02/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5937	6	5937	6	0.00
02/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4255	5	4255	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4657	5	4657	5	0.00
02/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4453	5	4453	5	0.00
02/02/2011	R186 On 02-February-12			Bond Future	8.93	8.9500	8.9290	8.9500	0.00
02/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	629	0	629	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	187	0	187	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	1069	0	1069	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11			Bond Future	7.62	104.6960	7.6220	104.6960	5.00
02/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1265	1	1265	1	0.00
02/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	1099	1	1099	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1431	1	1431	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 05-May-11			Bond Future	7.77	106.2088	7.7680	106.2088	484.00
02/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	878	1	878	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	959	1	959	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	798	1	798	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1013	1	1013	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	858	1	858	1	0.00
02/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	935	1	935	1	0.00
02/02/2011	R201 On 04-August-11			Bond Future	7.94	103.3465	7.9380	103.3465	0.00
02/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	0	428	0	0.00
02/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	471	0	471	0	0.00
02/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	390	0	390	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2593	3	2593	3	0.00
02/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2372	3	2372	3	0.00
02/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2480	3	2480	3	0.00
02/02/2011	R201 On 03-November-11			Bond Future	8.12	104.8476	8.1190	104.8476	0.00
02/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1274	1	1274	1	0.00
02/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1342	1	1342	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1207	1	1207	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1671	2	1671	2	0.00
02/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1531	2	1531	2	0.00
02/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1600	2	1600	2	0.00
02/02/2011	R201 On 02-February-12			Bond Future	8.26	8.2000	8.2560	8.2000	0.00
02/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	111	0	111	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	142	0	142	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	15	0	15	0	0.00
02/02/2011	R202 On 03-February-11			Bond Future	0.49	165.1142	0.4860	165.1142	19.00
02/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57427	58	57427	58	0.00
02/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58274	59	58274	59	0.00
02/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56571	57	56571	57	0.00
02/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11			Bond Future	0.41	167.4999	0.4100	167.4999	10,089.00
02/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40289	41	40289	41	0.00
02/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41317	42	41317	42	0.00
02/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39251	40	39251	40	0.00
02/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11			Bond Future	8.26	102.9343	8.2610	102.9343	1,402.00
02/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	1188	1	1188	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1434	1	1434	1	0.00
02/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
02/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	942	1	942	1	0.00
02/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1318	2	1318	2	0.00
02/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 05-May-11			Bond Future	8.38	100.2605	8.3840	100.2605	516.00
02/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1144	1	1144	1	0.00
02/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	1041	1	1041	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1254	1	1254	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1661	2	1661	2	0.00
02/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1934	2	1934	2	0.00
02/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1794	2	1794	2	0.00
02/02/2011	R203 On 04-August-11			Bond Future	8.52	101.7254	8.5170	101.7254	0.00
02/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	1030	1	1030	1	0.00
02/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	954	1	954	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1111	1	1111	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3311	4	3311	4	0.00
02/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3632	4	3632	4	0.00
02/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3469	4	3469	4	0.00
02/02/2011	R203 On 03-November-11			Bond Future	8.66	99.0377	8.6550	99.0377	1,404.00
02/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2125	2	2125	2	0.00
02/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	2019	2	2019	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2235	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2705	3	2705	3	0.00
02/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2940	3	2940	3	0.00
02/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2820	3	2820	3	0.00
02/02/2011	R203 On 02-February-12			Bond Future	8.77	8.7500	8.7660	8.7500	0.00
02/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	146	0	146	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	284	0	284	0	0.00
02/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	69	0	69	0	0.00
02/02/2011	R204 On 03-February-11			Bond Future	8.41	98.4291	8.4110	98.4291	1,914.00
02/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	521	0	521	0	0.00
02/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	779	1	779	1	0.00
02/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	300	0	300	0	0.00
02/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	82	0	82	0	0.00
02/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	6	0	6	0	0.00
02/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	25	0	25	0	0.00
02/02/2011	R204 On 05-May-11			Bond Future	8.53	99.8511	8.5270	99.8511	100.00
02/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1634	1	1634	1	0.00
02/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1771	2	1771	2	0.00
02/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1503	1	1503	1	0.00
02/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1921	2	1921	2	0.00
02/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1646	2	1646	2	0.00
02/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1780	2	1780	2	0.00
02/02/2011	R204 On 04-August-11			Bond Future	8.65	97.2756	8.6510	97.2756	0.00
02/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	948	1	948	1	0.00
02/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	1027	1	1027	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	873	1	873	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4641	5	4641	5	0.00
02/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4246	4	4246	4	0.00
02/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4441	5	4441	5	0.00
02/02/2011	R204 On 03-November-11			Bond Future	8.78	98.6862	8.7760	98.6862	1,867.00
02/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2759	3	2759	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2891	3	2891	3	0.00
02/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2622	2	2622	2	0.00
02/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3009	3	3009	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2769	3	2769	3	0.00
02/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2891	3	2891	3	0.00
02/02/2011	R204 On 02-February-12			Bond Future	8.87	8.9000	8.8740	8.9000	0.00
02/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	618	0	618	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	861	0	861	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	373	0	373	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11			Bond Future	7.30	100.8764	7.3020	100.8764	0.00
02/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1800	2	1800	2	0.00
02/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1672	2	1672	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1927	2	1927	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 05-May-11			Bond Future	7.46	102.3331	7.4590	102.3331	0.00
02/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	717	1	717	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	655	1	655	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	783	1	783	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	565	1	565	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	677	1	677	1	0.00
02/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	619	1	619	1	0.00
02/02/2011	R206 On 04-August-11			Bond Future	7.65	100.0597	7.6510	100.0597	0.00
02/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	345	0	0.00
02/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	316	0	316	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	377	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1696	2	1696	2	0.00
02/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1856	2	1856	2	0.00
02/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1774	2	1774	2	0.00
02/02/2011	R206 On 03-November-11			Bond Future	7.86	101.5116	7.8550	101.5116	0.00
02/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	937	1	937	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	889	1	889	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	987	1	987	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1095	1	1095	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1194	1	1194	1	0.00
02/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1144	1	1144	1	0.00
02/02/2011	R206 On 02-February-12			Bond Future	8.01	8.0000	8.0090	8.0000	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
02/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	72	0	72	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	103	0	103	0	0.00
02/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	16	0	16	0	0.00
02/02/2011	R207 On 03-February-11			Bond Future	8.48	92.4642	8.4760	92.4642	800.00
02/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1592	1	1592	1	0.00
02/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1879	1	1879	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	1305	1	1305	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 05-May-11			Bond Future	8.58	93.8025	8.5830	93.8025	285.00
02/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1551	1	1551	1	0.00
02/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1688	1	1688	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1422	1	1422	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2187	2	2187	2	0.00
02/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1877	2	1877	2	0.00
02/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2028	2	2028	2	0.00
02/02/2011	R207 On 04-August-11			Bond Future	8.70	91.5280	8.6990	91.5280	0.00
02/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1438	1	1438	1	0.00
02/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1541	1	1541	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1340	1	1340	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4171	4	4171	4	0.00
02/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3796	4	3796	4	0.00
02/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3980	4	3980	4	0.00
02/02/2011	R207 On 03-November-11			Bond Future	8.81	92.8608	8.8090	92.8608	600.00
02/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2872	3	2872	3	0.00
02/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3009	3	3009	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2739	3	2739	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3332	4	3332	4	0.00
02/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3058	3	3058	3	0.00

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02/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3192	3	3192	3	0.00
02/02/2011	R207 On 02-February-12			Bond Future	8.90	8.9500	8.8970	8.9500	0.00
02/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	541	0	541	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	803	0	803	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	279	0	279	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11			Bond Future	8.51	90.1915	8.5060	90.1915	5,598.00
02/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1493	1	1493	1	0.00
02/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	1190	1	1190	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1794	1	1794	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 05-May-11			Bond Future	8.60	88.0977	8.6020	88.0977	190.00
02/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1601	1	1601	1	0.00
02/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1467	1	1467	1	0.00
02/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1742	2	1742	2	0.00
02/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2057	2	2057	2	0.00
02/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2392	3	2392	3	0.00
02/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2220	2	2220	2	0.00
02/02/2011	R208 On 04-August-11			Bond Future	8.70	89.3806	8.7040	89.3806	0.00
02/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1498	1	1498	1	0.00
02/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1606	1	1606	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1394	1	1394	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4436	5	4436	5	0.00
02/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4034	4	4034	4	0.00
02/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4232	5	4232	5	0.00
02/02/2011	R208 On 03-November-11			Bond Future	8.81	87.2799	8.8060	87.2799	5,584.00
02/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	3059	3	3059	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2917	3	2917	3	0.00
02/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3205	3	3205	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
02/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3240	3	3240	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3531	4	3531	4	0.00
02/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3383	4	3383	4	0.00
02/02/2011	R208 On 02-February-12			Bond Future	8.88	8.9000	8.8840	8.9000	0.00
02/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	651	0	651	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	371	0	371	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	930	0	930	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11			Bond Future	8.55	78.1349	8.5510	78.1349	20,900.00
02/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3584	3	3584	3	0.00
02/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3967	3	3967	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	3199	3	3199	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 05-May-11			Bond Future	8.61	76.1186	8.6130	76.1186	200.00
02/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	2119	2	2119	2	0.00
02/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2306	2	2306	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1940	2	1940	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3295	4	3295	4	0.00
02/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2825	3	2825	3	0.00
02/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3054	3	3054	3	0.00
02/02/2011	R209 On 04-August-11			Bond Future	8.68	77.2287	8.6780	77.2287	0.00
02/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2928	3	2928	3	0.00
02/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	3111	3	3111	3	0.00
02/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2750	3	2750	3	0.00
02/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10810	10	10810	10	0.00
02/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	581	1	581	1	0.00
02/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4632	5	4632	5	0.00
02/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4158	4	4158	4	0.00
02/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4391	5	4391	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
02/02/2011	R209 On 03-November-11			Bond Future	8.74	75.2075	8.7400	75.2075	1,089.00
02/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4417	4	4417	4	0.00
02/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4619	4	4619	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	4219	4	4219	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4540	5	4540	5	0.00
02/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4142	4	4142	4	0.00
02/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4337	5	4337	5	0.00
02/02/2011	R209 On 02-February-12			Bond Future	8.79	8.8500	8.7870	8.8500	0.00
02/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1657	0	1657	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	2037	0	2037	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	1273	0	1273	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11			Bond Future	1.07	125.1375	1.0730	125.1375	2.00
02/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30460	31	30460	31	0.00
02/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31092	31	31092	31	0.00
02/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	29822	30	29822	30	0.00
02/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1209	1.7820	104.1209	50.00
02/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054	4	4054	4	0.00
02/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330	4	4330	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778	4	3778	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 05-May-11			Bond Future	1.60	105.6278	1.5950	105.6278	539.00
02/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3004	3	3004	3	0.00
02/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3275	3	3275	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2732	3	2732	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	2.5330	102.1384	240.00
02/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4392	4	4392	4	0.00
02/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4849	5	4849	5	0.00
02/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3932	4	3932	4	0.00
02/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	2.4460	103.6125	2,518.00
02/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2377	2	2377	2	0.00
02/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1403	1	1403	1	0.00
02/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1889	2	1889	2	0.00
02/02/2011	R213 On 03-February-11			Bond Future	8.63	87.3305	8.6310	87.3305	0.00
02/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5062	5	5062	5	0.00
02/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	5979	6	5979	6	0.00
02/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5519	6	5519	6	0.00
02/02/2011	R213 On 05-May-11			Bond Future	8.70	85.0491	8.7000	85.0491	0.00
02/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6526	7	6526	7	0.00
02/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5613	6	5613	6	0.00
02/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6068	6	6068	6	0.00
02/02/2011	R213 On 04-August-11			Bond Future	8.77	86.2893	8.7730	86.2893	0.00
02/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6184		7	6184	7	0.00
02/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7092		7	7092	7	0.00
02/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	6636		7	6636	7	0.00
02/02/2011	R213 On 03-November-11			Bond Future	8.85		84.0047	8.8460	84.0047	0.00
02/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1179		2	1179	2	0.00
02/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	369		1	369	1	0.00
02/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	773		1	773	1	0.00
02/02/2011	R213 On 02-February-12			Bond Future	8.90		9.0000	8.9030	9.0000	0.00
02/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	760		0	760	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	1148		0	1148	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	370		0	370	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0		0	0	0	0.00
02/02/2011	TRT1 On 03-February-11			Index Future	335.84		334.7290	335.8440	334.7290	0.00
02/02/2011	TRT1 On 05-May-11			Index Future	340.45		339.3160	340.4480	339.3160	100.00
02/02/2011	TRT1 On 04-August-11			Index Future	345.10		343.9530	345.1040	343.9530	0.00