



Derivatives Monthly Statistics Report

For June 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	AL7T On 04-August-11			Index Future	389.10	386.2880	389.0980	386.2880	30.00
01/06/2011	AL7T On 03-November-11			Index Future	394.96	392.1020	394.9550	392.1020	0.00
01/06/2011	ALBI On 04-August-11			Index Future	357.42	354.7560	357.4230	354.7560	1,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	ALBI On 03-November-11			Index Future	362.80	360.0960	362.8030	360.0960	0.00
01/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CRD1 On 04-August-11			Index Future	160.80	160.0770	160.7970	160.0770	2.00
01/06/2011	CRD1 On 03-November-11			Index Future	162.96	162.2250	162.9560	162.2250	0.00
01/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	GOVI On 04-August-11			GOVI	358.15	355.6340	358.1450	355.6340	179.00
01/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	101450	8	101450	8	0.00
01/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	101350	8	101350	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	101550	8	101550	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11			GOVI	363.54	360.9880	363.5360	360.9880	0.00

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01/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	65360	4	65360	4	0.00
01/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	65260	4	65260	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	65460	4	65460	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2011	IGOV On 04-August-11			Index Future	155.17	155.2000	155.1700	155.2000	977.00
01/06/2011	IGOV On 03-November-11			Index Future	157.51	157.5360	157.5060	157.5360	0.00
01/06/2011	ILBI On 04-August-11			Index Future	414.95	414.5690	414.9480	414.5690	0.00
01/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	3,891.00
01/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	5,000.00
01/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
01/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2400	5.7400	94.2400	15,600.00
01/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.82	94.1600	5.8200	94.1600	0.00
01/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.96	94.0200	5.9600	94.0200	0.00
01/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	93.9000	6.0800	93.9000	5,591.00
01/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.39	93.5700	6.3900	93.5700	1,090.00
01/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.76	93.1900	6.7600	93.1900	2,890.00
01/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.07	92.8700	7.0700	92.8700	44,710.00
01/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.39	92.5500	7.3900	92.5500	490.00
01/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.69	92.2500	7.6900	92.2500	290.00
01/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00

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01/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	OTH1 On 04-August-11			Index Future	353.15	349.6370	353.1480	349.6370	3.00
01/06/2011	OTH1 On 03-November-11			Index Future	358.46	354.9000	358.4640	354.9000	0.00
01/06/2011	R157 On 04-August-11			Bond Future	7.50	125.7808	7.5040	125.7808	7,195.00
01/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	730	1	730	1	1,000.00
01/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	834	1	834	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	635	0	635	0	0.00
01/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	280	0	280	0	1,320.00
01/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2759	2	2759	2	0.00
01/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	945	1	945	1	440.00
01/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1465	1	1465	1	0.00
01/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	313	0	313	0	440.00
01/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	72	0	72	0	1,320.00
01/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	570	1	570	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	847	1	847	1	0.00
01/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1478	2	1478	2	0.00
01/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	654	1	654	1	0.00
01/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	746	1	746	1	0.00

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01/06/2011	R157 On 03-November-11			Bond Future	7.62	120.8413	7.6170	120.8413	3,358.00
01/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2639	2	2639	2	0.00
01/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2496	2	2496	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2785	2	2785	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	307	0	307	0	0.00
01/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	377	0	377	0	0.00
01/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	341	0	341	0	0.00
01/06/2011	R157 On 02-February-12			Bond Future	7.75	122.6822	7.7460	122.6822	0.00
01/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3180	3	3180	3	0.00
01/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3308	3	3308	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3053	3	3053	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	668	1	668	1	0.00
01/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	590	1	590	1	0.00
01/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	628	1	628	1	0.00
01/06/2011	R157 On 03-May-12			Bond Future	7.89	117.7433	7.8880	117.7433	0.00
01/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2359	2	2359	2	0.00
01/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2259	2	2259	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2461	2	2461	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1156	1	1156	1	0.00
01/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1269	1	1269	1	0.00
01/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1211	1	1211	1	0.00
01/06/2011	R186 On 04-August-11			Bond Future	8.41	117.7951	8.4070	117.7951	21,612.00
01/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1308	1	1308	1	0.00
01/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1504	1	1504	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1129	1	1129	1	0.00
01/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1718	1	1718	1	600.00
01/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11573	10	11573	10	0.00
01/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3680	3	3680	3	200.00
01/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5478	4	5478	4	0.00
01/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	413	1	413	1	200.00
01/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	22	0	22	0	600.00
01/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	907	1	907	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3147	4	3147	4	0.00

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01/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2269	3	2269	3	0.00
01/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2541	3	2541	3	0.00
01/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2834	4	2834	4	0.00
01/06/2011	R186 On 03-November-11			Bond Future	8.48	119.5495	8.4770	119.5495	13,789.00
01/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6348	5	6348	5	0.00
01/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6673	6	6673	6	0.00
01/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4824	4	4824	4	5,600.00
01/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	6030	5	6030	5	0.00
01/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1676	2	1676	2	0.00
01/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2282	3	2282	3	0.00
01/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1428	2	1428	2	0.00
01/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1547	2	1547	2	0.00
01/06/2011	R186 On 02-February-12			Bond Future	8.55	116.0761	8.5480	116.0761	2,500.00
01/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6676	6	6676	6	0.00
01/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6388	5	6388	5	0.00
01/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6969	6	6969	6	0.00
01/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2435	3	2435	3	0.00
01/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2737	3	2737	3	0.00
01/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2582	3	2582	3	0.00
01/06/2011	R186 On 03-May-12			Bond Future	8.62	117.8452	8.6220	117.8452	0.00
01/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7350	6	7350	6	0.00
01/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7619	7	7619	7	0.00
01/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	7084	6	7084	6	0.00
01/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4146	5	4146	5	0.00
01/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3806	4	3806	4	0.00
01/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	3973	5	3973	5	0.00
01/06/2011	R189 On 04-August-11			Bond Future	212.92	212.7360	212.9172	212.7360	0.00
01/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	917	1	917	1	0.00
01/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	967	1	967	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	867	1	867	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

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01/06/2011	R197 On 04-August-11			Bond Future	234.44	234.2192	234.4425	234.2192	0.00
01/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	2942	3	2942	3	0.00
01/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	2892	3	2892	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	2992	3	2992	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R201 On 04-August-11			Bond Future	7.13	105.7047	7.1280	105.7047	170.00
01/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	693	1	693	1	0.00
01/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	793	1	793	1	0.00
01/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	601	0	601	0	0.00
01/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	383	1	383	1	0.00
01/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	273	0	0.00
01/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	324	0	0.00
01/06/2011	R201 On 03-November-11			Bond Future	7.22	107.2777	7.2210	107.2777	695.00
01/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2372	2	2372	2	0.00
01/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2489	2	2489	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2255	2	2255	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	224	0	224	0	0.00
01/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	183	0	0.00
01/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	203	0	203	0	0.00
01/06/2011	R201 On 02-February-12			Bond Future	7.33	104.5026	7.3250	104.5026	0.00
01/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2676	2	2676	2	0.00
01/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2784	3	2784	3	0.00
01/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2572	2	2572	2	0.00
01/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	324	0	324	0	0.00
01/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	282	0	282	0	0.00
01/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	301	0	301	0	0.00
01/06/2011	R201 On 03-May-12			Bond Future	7.45	106.0968	7.4470	106.0968	0.00
01/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	1	1639	1	0.00
01/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	1	1565	1	0.00
01/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1714	2	1714	2	0.00
01/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	875	1	875	1	0.00

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01/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	963	1	963	1	0.00
01/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	919	1	919	1	0.00
01/06/2011	R202 On 04-August-11			Bond Future	0.10	174.2714	0.1030	174.2714	10,128.00
01/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	23667	23	23667	23	0.00
01/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11			Bond Future	0.02	176.8600	0.0190	176.8600	400.00
01/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	13997	14	0.00
01/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15375	15	0.00
01/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	12	12606	12	0.00
01/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R203 On 04-August-11			Bond Future	8.01	103.8445	8.0130	103.8445	824.00
01/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	885	1	885	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	771	1	771	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	1010	1	1010	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	833	1	833	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1073	1	1073	1	0.00
01/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	947	1	947	1	0.00
01/06/2011	R203 On 03-November-11			Bond Future	8.12	101.2294	8.1150	101.2294	1,630.00
01/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2572	2	2572	2	0.00
01/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2419	2	2419	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2731	2	2731	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	752	1	752	1	0.00
01/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	891	1	891	1	0.00
01/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	818	1	818	1	0.00
01/06/2011	R203 On 02-February-12			Bond Future	8.23	102.7710	8.2270	102.7710	0.00
01/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3421	3	3421	3	0.00
01/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3274	3	3274	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3571	3	3571	3	0.00
01/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1077	1	1077	1	0.00
01/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1209	1	0.00
01/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1141	1	1141	1	0.00
01/06/2011	R203 On 03-May-12			Bond Future	8.35	100.1773	8.3450	100.1773	0.00
01/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3291	3	3291	3	0.00
01/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3158	3	3158	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3426	3	3426	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1520	2	1520	2	0.00
01/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1667	2	1667	2	0.00
01/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1592	2	1592	2	0.00
01/06/2011	R204 On 04-August-11			Bond Future	8.15	99.5774	8.1540	99.5774	0.00
01/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	669	0	669	0	0.00
01/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	778	1	778	1	0.00
01/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	570	0	570	0	0.00
01/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1685	2	1685	2	0.00
01/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1345	2	1345	2	0.00
01/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1509	2	1509	2	0.00
01/06/2011	R204 On 03-November-11			Bond Future	8.25	101.0596	8.2480	101.0596	2,133.00
01/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3412	3	3412	3	0.00
01/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3600	3	3600	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3229	3	3229	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	886	1	886	1	0.00
01/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	748	1	748	1	0.00
01/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	814	1	814	1	0.00
01/06/2011	R204 On 02-February-12			Bond Future	8.35	98.5673	8.3470	98.5673	0.00
01/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4269	4	4269	4	0.00
01/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4450	4	4450	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4091	4	4091	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1079	1	1079	1	0.00
01/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	950	1	950	1	0.00
01/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1013	1	1013	1	0.00
01/06/2011	R204 On 03-May-12			Bond Future	8.45	100.0708	8.4530	100.0708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3613	3	3613	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3761	3	3761	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3467	3	3467	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2260	3	2260	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2071	2	2071	2	0.00
01/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2164	2	2164	2	0.00
01/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6349	6.9200	101.6349	9,866.00
01/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	478	0	478	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	416	0	416	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	546	0	546	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	258	0	258	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	349	0	349	0	0.00
01/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	301	0	301	0	0.00
01/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1474	7.0150	103.1474	0.00
01/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1625	1	1625	1	0.00
01/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1542	1	1542	1	0.00
01/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1708	2	1708	2	0.00
01/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	147	0	147	0	0.00
01/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	179	0	179	0	0.00
01/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	163	0	163	0	0.00
01/06/2011	R206 On 02-February-12			Bond Future	7.13	100.9554	7.1310	100.9554	0.00
01/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1790	2	1790	2	0.00
01/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	1721	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1863	2	1863	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	237	0	237	0	0.00
01/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	270	0	270	0	0.00
01/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	252	0	252	0	0.00
01/06/2011	R206 On 03-May-12			Bond Future	7.29	102.4951	7.2860	102.4951	0.00
01/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	980	1	980	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	933	1	933	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1027	1	1027	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	615	1	615	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	677	1	677	1	0.00

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01/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	646	1	646	1	0.00
01/06/2011	R207 On 04-August-11			Bond Future	8.22	93.9630	8.2200	93.9630	5,725.00
01/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1195	1	1195	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1354	1	1354	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1048	1	1048	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1164	2	1164	2	0.00
01/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	893	1	893	1	0.00
01/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1022	1	1022	1	0.00
01/06/2011	R207 On 03-November-11			Bond Future	8.30	95.3579	8.3030	95.3579	600.00
01/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3458	3	3458	3	0.00
01/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3651	3	3651	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3262	3	3262	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1061	1	1061	1	0.00
01/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	906	1	906	1	0.00
01/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	985	1	985	1	0.00
01/06/2011	R207 On 02-February-12			Bond Future	8.39	93.1713	8.3930	93.1713	0.00
01/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4390	4	4390	4	0.00
01/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4580	4	4580	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4203	4	4203	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1216	1	1216	1	0.00
01/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1069	1	1069	1	0.00
01/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1140	1	1140	1	0.00
01/06/2011	R207 On 03-May-12			Bond Future	8.49	94.5933	8.4900	94.5933	0.00
01/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3782	3	3782	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3939	4	3939	4	0.00
01/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3627	3	3627	3	0.00
01/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2518	3	2518	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2308	3	2308	3	0.00
01/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2411	3	2411	3	0.00
01/06/2011	R208 On 04-August-11			Bond Future	8.25	91.7309	8.2530	91.7309	1,361.00
01/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1228	1	1228	1	0.00
01/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1389	1	1389	1	0.00
01/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1079	1	1079	1	0.00

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01/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1405	2	1405	2	0.00
01/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1101	2	1101	2	0.00
01/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1246	2	1246	2	0.00
01/06/2011	R208 On 03-November-11			Bond Future	8.33	89.6987	8.3320	89.6987	5,998.00
01/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3484	3	3484	3	0.00
01/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3283	3	3283	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3690	3	3690	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	936	1	936	1	0.00
01/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1108	1	1108	1	0.00
01/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1019	1	1019	1	0.00
01/06/2011	R208 On 02-February-12			Bond Future	8.41	91.0627	8.4130	91.0627	0.00
01/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4702	4	4702	4	0.00
01/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4505	4	4505	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4902	4	4902	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1262	2	1262	2	0.00
01/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1424	2	1424	2	0.00
01/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1341	2	1341	2	0.00
01/06/2011	R208 On 03-May-12			Bond Future	8.50	89.0535	8.4990	89.0535	0.00
01/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4866	4	4866	4	0.00
01/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4685	4	4685	4	0.00
01/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5050	4	5050	4	0.00
01/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1964	2	1964	2	0.00
01/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2149	2	2149	2	0.00
01/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2054	2	2054	2	0.00
01/06/2011	R209 On 04-August-11			Bond Future	8.59	76.9891	8.5920	76.9891	0.00
01/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1333	1	1333	1	0.00
01/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1520	1	1520	1	0.00
01/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10938	10	10938	10	0.00
01/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1161	1	1161	1	0.00
01/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2342	3	2342	3	0.00
01/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
01/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1866	3	1866	3	0.00
01/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2095	3	2095	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R209 On 03-November-11			Bond Future	8.65	74.9944	8.6490	74.9944	1,318.00
01/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3241	2	3241	2	0.00
01/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3464	3	3464	3	0.00
01/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	3026	2	3026	2	0.00
01/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2614	3	2614	3	0.00
01/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2254	3	2254	3	0.00
01/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2428	3	2428	3	0.00
01/06/2011	R209 On 02-February-12			Bond Future	8.71	76.1301	8.7070	76.1301	0.00
01/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	5012	4	5012	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5245	4	5245	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4784	4	4784	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2873	4	2873	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2570	3	2570	3	0.00
01/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2718	3	2718	3	0.00
01/06/2011	R209 On 03-May-12			Bond Future	8.77	74.1470	8.7660	74.1470	0.00
01/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5405	5	5405	5	0.00
01/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5626	5	5626	5	0.00
01/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5189	4	5189	4	0.00
01/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3752	4	3752	4	0.00
01/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3426	4	3426	4	0.00
01/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3585	4	3585	4	0.00
01/06/2011	R210 On 04-August-11			Bond Future	131.31	131.1845	131.3095	131.1845	425.00
01/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25309	25	25309	25	0.00
01/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25359	25	25359	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25259	25	25259	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11			Bond Future	1.13	107.2470	1.1250	107.2470	0.00
01/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2043	2	2043	2	0.00
01/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2312	2	2312	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1773	2	1773	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11			Bond Future	0.88	108.8429	0.8790	108.8429	539.00
01/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1958	2	1958	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1697	2	1697	2	0.00
01/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2219	2	2219	2	0.00
01/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11			Bond Future	2.08	106.2534	2.0800	106.2534	2,772.00
01/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3985	4	3985	4	0.00
01/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3520	3	3520	3	0.00
01/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4448	4	4448	4	0.00
01/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11			Bond Future	1.97	107.8339	1.9700	107.8339	240.00
01/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4950	5	4950	5	0.00
01/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5404	5	5404	5	0.00
01/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4494	4	4494	4	0.00
01/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11			Bond Future	8.61	86.6609	8.6060	86.6609	0.00
01/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4813	6	4813	6	0.00
01/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5722	7	5722	7	0.00
01/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5266	7	5266	7	0.00
01/06/2011	R213 On 03-November-11			Bond Future	8.67	84.4110	8.6710	84.4110	0.00
01/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	644	0	644	0	0.00
01/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	1048	0	1048	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	237	0	237	0	0.00
01/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 02-February-12			Bond Future	8.74	85.6963	8.7380	85.6963	0.00
01/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	2079	1	2079	1	0.00
01/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2467	1	2467	1	0.00
01/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1688	0	1688	0	0.00
01/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12			Bond Future	8.80	83.4584	8.8020	83.4584	0.00
01/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3463	2	3463	2	0.00
01/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3836	2	3836	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	3088	2	3088	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	TRT1 On 04-August-11			Index Future	353.79	351.2890	353.7940	351.2890	100.00
01/06/2011	TRT1 On 03-November-11			Index Future	358.55	356.0050	358.5450	356.0050	0.00
02/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	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
02/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	AL7T On 04-August-11			Index Future	388.93	389.0980	388.9260	389.0980	30.00
02/06/2011	AL7T On 03-November-11			Index Future	394.78	394.9550	394.7810	394.9550	0.00
02/06/2011	ALBI On 04-August-11			Index Future	357.17	357.4230	357.1650	357.4230	1,019.00
02/06/2011	ALBI On 03-November-11			Index Future	362.54	362.8030	362.5410	362.8030	0.00
02/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CRD1 On 04-August-11			Index Future	160.72	160.7970	160.7200	160.7970	2.00
02/06/2011	CRD1 On 03-November-11			Index Future	162.88	162.9560	162.8790	162.9560	0.00
02/06/2011	CS23 On 25-January-23			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
02/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	GOVI On 04-August-11			GOVI	357.90	358.1450	357.8980	358.1450	179.00
02/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	98980	10	98980	10	0.00
02/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	98880	10	98880	10	0.00
02/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99080	10	99080	10	0.00
02/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11			GOVI	363.29	363.5360	363.2850	363.5360	0.00
02/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	62850	7	62850	7	0.00
02/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	62750	7	62750	7	0.00
02/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	62950	7	62950	7	0.00
02/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2011	IGOV On 04-August-11			Index Future	155.33	155.1700	155.3340	155.1700	977.00
02/06/2011	IGOV On 03-November-11			Index Future	157.67	157.5060	157.6720	157.5060	0.00
02/06/2011	ILBI On 04-August-11			Index Future	410.97	414.9480	410.9700	414.9480	0.00
02/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	3,891.00
02/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	5,000.00
02/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
02/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2600	5.7300	94.2600	15,600.00
02/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.1800	5.8100	94.1800	0.00
02/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.93	94.0400	5.9300	94.0400	0.00
02/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9200	6.0500	93.9200	5,591.00

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02/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.35	93.6100	6.3500	93.6100	1,090.00
02/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2400	6.6900	93.2400	2,890.00
02/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.01	92.9300	7.0100	92.9300	44,710.00
02/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.32	92.6100	7.3200	92.6100	490.00
02/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.62	92.3100	7.6200	92.3100	290.00
02/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	OTH1 On 04-August-11			Index Future	352.84	353.1480	352.8400	353.1480	3.00
02/06/2011	OTH1 On 03-November-11			Index Future	358.15	358.4640	358.1510	358.4640	0.00
02/06/2011	R157 On 04-August-11			Bond Future	7.51	126.2301	7.5140	126.2301	7,195.00
02/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	705	1	705	1	1,000.00
02/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	807	1	807	1	0.00
02/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	612	1	612	1	0.00
02/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	266	0	266	0	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2721	3	2721	3	0.00
02/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	917	1	917	1	440.00
02/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1431	1	1431	1	0.00
02/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	318	0	318	0	440.00
02/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	73	0	73	0	1,320.00
02/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	581	1	581	1	0.00
02/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	863	1	863	1	0.00
02/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1503	1	1503	1	0.00
02/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	666	1	666	1	0.00
02/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	760	1	760	1	0.00
02/06/2011	R157 On 03-November-11			Bond Future	7.63	121.2997	7.6270	121.2997	3,358.00
02/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2608	3	2608	3	0.00
02/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2465	2	2465	2	0.00
02/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2753	3	2753	3	0.00
02/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	312	0	312	0	0.00
02/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	383	0	383	0	0.00
02/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	346	0	346	0	0.00
02/06/2011	R157 On 02-February-12			Bond Future	7.76	123.1443	7.7570	123.1443	0.00
02/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3149	3	3149	3	0.00
02/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3277	3	3277	3	0.00
02/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3023	3	3023	3	0.00
02/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	676	1	676	1	0.00
02/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	597	1	597	1	0.00
02/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	635	1	635	1	0.00
02/06/2011	R157 On 03-May-12			Bond Future	7.90	118.2111	7.9000	118.2111	0.00
02/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2333	2	2333	2	0.00
02/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2434	2	2434	2	0.00
02/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2234	2	2234	2	0.00
02/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1282	1	1282	1	0.00
02/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1167	1	1167	1	0.00
02/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1224	1	1224	1	0.00
02/06/2011	R186 On 04-August-11			Bond Future	8.43	119.2837	8.4260	119.2837	21,612.00
02/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1224	1	1224	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
02/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1413	2	1413	2	0.00
02/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1053	1	1053	1	0.00
02/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1619	2	1619	2	600.00
02/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11391	12	11391	12	0.00
02/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3537	4	3537	4	200.00
02/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5314	5	5314	5	0.00
02/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	432	0	432	0	200.00
02/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	23	0	23	0	600.00
02/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	946	1	946	1	0.00
02/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3254	3	3254	3	0.00
02/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2353	2	2353	2	0.00
02/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2633	3	2633	3	0.00
02/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2933	3	2933	3	0.00
02/06/2011	R186 On 03-November-11			Bond Future	8.50	121.0587	8.4970	121.0587	13,789.00
02/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6202	6	6202	6	0.00
02/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6524	7	6524	7	0.00
02/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4695	5	4695	5	5,600.00
02/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5888	6	5888	6	0.00
02/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1723	2	1723	2	0.00
02/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2342	2	2342	2	0.00
02/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1468	1	1468	1	0.00
02/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1590	2	1590	2	0.00
02/06/2011	R186 On 02-February-12			Bond Future	8.57	117.6135	8.5690	117.6135	2,500.00
02/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6539	7	6539	7	0.00
02/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6254	6	6254	6	0.00
02/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6829	7	6829	7	0.00
02/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2490	2	2490	2	0.00
02/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2798	3	2798	3	0.00
02/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2640	3	2640	3	0.00
02/06/2011	R186 On 03-May-12			Bond Future	8.64	119.4086	8.6440	119.4086	0.00
02/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7218	7	7218	7	0.00
02/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6955	7	6955	7	0.00
02/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7485	8	7485	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
02/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3873	4	3873	4	0.00
02/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4217	4	4217	4	0.00
02/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4042	4	4042	4	0.00
02/06/2011	R189 On 04-August-11			Bond Future	212.98	212.9172	212.9773	212.9172	0.00
02/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	977	1	977	1	0.00
02/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	927	1	927	1	0.00
02/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1027	1	1027	1	0.00
02/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11			Bond Future	234.74	234.4425	234.7409	234.4425	0.00
02/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3241	3	3241	3	0.00
02/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3291	3	3291	3	0.00
02/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3191	3	3191	3	0.00
02/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9560	7.1320	105.9560	170.00
02/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	681	1	681	1	0.00
02/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	782	1	782	1	0.00
02/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	1	591	1	0.00
02/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	385	0	385	0	0.00
02/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	274	0	274	0	0.00
02/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	324	0	0.00
02/06/2011	R201 On 03-November-11			Bond Future	7.23	107.5340	7.2250	107.5340	695.00
02/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2361	2	2361	2	0.00
02/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2478	2	2478	2	0.00
02/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2243	2	2243	2	0.00
02/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	223	0	0.00
02/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	183	0	0.00
02/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	204	0	204	0	0.00
02/06/2011	R201 On 02-February-12			Bond Future	7.33	104.7601	7.3300	104.7601	0.00
02/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2664	3	2664	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
02/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2772	3	2772	3	0.00
02/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2560	3	2560	3	0.00
02/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	325	0	325	0	0.00
02/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	283	0	283	0	0.00
02/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	302	0	302	0	0.00
02/06/2011	R201 On 03-May-12			Bond Future	7.45	106.3590	7.4530	106.3590	0.00
02/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1628	2	1628	2	0.00
02/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1703	2	1703	2	0.00
02/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1555	2	1555	2	0.00
02/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	967	1	967	1	0.00
02/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	879	1	879	1	0.00
02/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	922	1	922	1	0.00
02/06/2011	R202 On 04-August-11			Bond Future	0.09	174.4540	0.0880	174.4540	10,198.00
02/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25397	25	25397	25	0.00
02/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24125	24	24125	24	0.00
02/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26657	26	26657	26	0.00
02/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11			Bond Future	0.19	177.0432	0.1900	177.0432	400.00
02/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	8862	14	8862	14	0.00
02/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	10240	15	10240	15	0.00
02/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	7471	13	7471	13	0.00
02/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R203 On 04-August-11			Bond Future	8.03	104.4310	8.0270	104.4310	824.00
02/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	846	1	846	1	0.00
02/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	734	1	734	1	0.00
02/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	967	1	967	1	0.00
02/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	857	1	857	1	0.00
02/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1103	1	1103	1	0.00
02/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	975	1	975	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
02/06/2011	R203 On 03-November-11			Bond Future	8.13	101.8260	8.1300	101.8260	1,630.00
02/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2521	3	2521	3	0.00
02/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2368	2	2368	2	0.00
02/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2678	3	2678	3	0.00
02/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	768	1	768	1	0.00
02/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	909	1	909	1	0.00
02/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	836	1	836	1	0.00
02/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3745	8.2430	103.3745	0.00
02/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3369	3	3369	3	0.00
02/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3223	3	3223	3	0.00
02/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3519	4	3519	4	0.00
02/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1095	1	1095	1	0.00
02/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1229	1	1229	1	0.00
02/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1160	1	1160	1	0.00
02/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7897	8.3620	100.7897	0.00
02/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3243	3	3243	3	0.00
02/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3377	3	3377	3	0.00
02/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3111	3	3111	3	0.00
02/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1692	2	1692	2	0.00
02/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1543	2	1543	2	0.00
02/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1616	2	1616	2	0.00
02/06/2011	R204 On 04-August-11			Bond Future	8.16	100.2369	8.1630	100.2369	0.00
02/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	643	1	643	1	0.00
02/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	750	1	750	1	0.00
02/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	546	1	546	1	0.00
02/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1710	2	1710	2	0.00
02/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1365	1	1365	1	0.00
02/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1532	2	1532	2	0.00
02/06/2011	R204 On 03-November-11			Bond Future	8.26	101.7302	8.2570	101.7302	2,133.00
02/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3373	3	3373	3	0.00
02/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3560	4	3560	4	0.00
02/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3191	3	3191	3	0.00
02/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	896	1	896	1	0.00

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02/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	756	1	756	1	0.00
02/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	823	1	823	1	0.00
02/06/2011	R204 On 02-February-12			Bond Future	8.36	99.2468	8.3570	99.2468	0.00
02/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4228	4	4228	4	0.00
02/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4409	4	4409	4	0.00
02/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4051	4	4051	4	0.00
02/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1090	1	1090	1	0.00
02/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	960	1	960	1	0.00
02/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1023	1	1023	1	0.00
02/06/2011	R204 On 03-May-12			Bond Future	8.46	100.7618	8.4640	100.7618	0.00
02/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3576	4	3576	4	0.00
02/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3432	3	3432	3	0.00
02/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3724	4	3724	4	0.00
02/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2088	2	2088	2	0.00
02/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2280	2	2280	2	0.00
02/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2182	2	2182	2	0.00
02/06/2011	R206 On 04-August-11			Bond Future	6.95	101.7990	6.9450	101.7990	9,866.00
02/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	443	0	443	0	0.00
02/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	384	0	384	0	0.00
02/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	510	1	510	1	0.00
02/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	277	0	277	0	0.00
02/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	373	0	373	0	0.00
02/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	321	0	321	0	0.00
02/06/2011	R206 On 03-November-11			Bond Future	7.04	103.3159	7.0440	103.3159	0.00
02/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1576	2	1576	2	0.00
02/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1494	2	1494	2	0.00
02/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1658	2	1658	2	0.00
02/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	156	0	156	0	0.00
02/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	189	0	189	0	0.00
02/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	172	0	172	0	0.00
02/06/2011	R206 On 02-February-12			Bond Future	7.16	101.1233	7.1640	101.1233	0.00
02/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1743	2	1743	2	0.00
02/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1674	2	1674	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
02/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1815	2	1815	2	0.00
02/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	248	0	248	0	0.00
02/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	282	0	282	0	0.00
02/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	264	0	264	0	0.00
02/06/2011	R206 On 03-May-12			Bond Future	7.33	102.6672	7.3250	102.6672	0.00
02/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	944	1	944	1	0.00
02/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	991	1	991	1	0.00
02/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	899	1	899	1	0.00
02/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	704	1	704	1	0.00
02/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	640	1	640	1	0.00
02/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	671	1	671	1	0.00
02/06/2011	R207 On 04-August-11			Bond Future	8.22	94.6870	8.2240	94.6870	5,725.00
02/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1174	1	1174	1	0.00
02/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1332	1	1332	1	0.00
02/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1028	1	1028	1	0.00
02/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1167	1	1167	1	0.00
02/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	895	1	895	1	0.00
02/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1024	1	1024	1	0.00
02/06/2011	R207 On 03-November-11			Bond Future	8.31	96.1025	8.3080	96.1025	600.00
02/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3432	3	3432	3	0.00
02/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3626	4	3626	4	0.00
02/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3237	3	3237	3	0.00
02/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1064	1	1064	1	0.00
02/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	909	1	909	1	0.00
02/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	987	1	987	1	0.00
02/06/2011	R207 On 02-February-12			Bond Future	8.40	93.9229	8.3970	93.9229	0.00
02/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4370	4	4370	4	0.00
02/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4560	5	4560	5	0.00
02/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4183	4	4183	4	0.00
02/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1217	1	1217	1	0.00
02/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1071	1	1071	1	0.00
02/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1142	1	1142	1	0.00
02/06/2011	R207 On 03-May-12			Bond Future	8.49	95.3555	8.4940	95.3555	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
02/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3765	4	3765	4	0.00
02/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3611	4	3611	4	0.00
02/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3922	4	3922	4	0.00
02/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2312	2	2312	2	0.00
02/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2523	3	2523	3	0.00
02/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2416	2	2416	2	0.00
02/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5611	8.2620	92.5611	1,361.00
02/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1191	1	1191	1	0.00
02/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1350	1	1350	1	0.00
02/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1044	1	1044	1	0.00
02/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1425	1	1425	1	0.00
02/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1117	1	1117	1	0.00
02/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1265	1	1265	1	0.00
02/06/2011	R208 On 03-November-11			Bond Future	8.34	90.5402	8.3410	90.5402	5,998.00
02/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3441	3	3441	3	0.00
02/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3240	3	3240	3	0.00
02/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3646	4	3646	4	0.00
02/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	946	1	946	1	0.00
02/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1119	1	1119	1	0.00
02/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1030	1	1030	1	0.00
02/06/2011	R208 On 02-February-12			Bond Future	8.42	91.9198	8.4230	91.9198	0.00
02/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4656	5	4656	5	0.00
02/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4459	5	4459	5	0.00
02/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4856	5	4856	5	0.00
02/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1275	1	1275	1	0.00
02/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1437	1	1437	1	0.00
02/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1354	1	1354	1	0.00
02/06/2011	R208 On 03-May-12			Bond Future	8.51	89.9244	8.5090	89.9244	0.00
02/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4824	5	4824	5	0.00
02/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5007	5	5007	5	0.00
02/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4644	5	4644	5	0.00
02/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2165	2	2165	2	0.00
02/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1978	2	1978	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
02/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2069	2	2069	2	0.00
02/06/2011	R209 On 04-August-11			Bond Future	8.61	78.4129	8.6070	78.4129	0.00
02/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1267	1	1267	1	0.00
02/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1448	2	1448	2	0.00
02/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10815	11	10815	11	0.00
02/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1100	1	1100	1	0.00
02/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2404	2	2404	2	0.00
02/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
02/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1917	2	1917	2	0.00
02/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2152	2	2152	2	0.00
02/06/2011	R209 On 03-November-11			Bond Future	8.66	76.4337	8.6640	76.4337	1,318.00
02/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3163	3	3163	3	0.00
02/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3384	3	3384	3	0.00
02/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2951	3	2951	3	0.00
02/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2660	3	2660	3	0.00
02/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2295	2	2295	2	0.00
02/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2472	2	2472	2	0.00
02/06/2011	R209 On 02-February-12			Bond Future	8.72	77.5920	8.7220	77.5920	0.00
02/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4931	5	4931	5	0.00
02/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5162	5	5162	5	0.00
02/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4704	5	4704	5	0.00
02/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2913	3	2913	3	0.00
02/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2607	3	2607	3	0.00
02/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2757	3	2757	3	0.00
02/06/2011	R209 On 03-May-12			Bond Future	8.78	75.6306	8.7810	75.6306	0.00
02/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5328	5	5328	5	0.00
02/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5114	5	5114	5	0.00
02/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5548	6	5548	6	0.00
02/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3467	3	3467	3	0.00
02/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3795	4	3795	4	0.00
02/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3626	4	3626	4	0.00
02/06/2011	R210 On 04-August-11			Bond Future	131.26	131.3095	131.2624	131.3095	425.00
02/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25262	25	25262	25	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
02/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25212	25	25212	25	0.00
02/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25312	25	25312	25	0.00
02/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11			Bond Future	1.12	107.3461	1.1190	107.3461	0.00
02/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2076	2	2076	2	0.00
02/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1806	2	1806	2	0.00
02/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2345	2	2345	2	0.00
02/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9442	0.8730	108.9442	539.00
02/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1990	2	1990	2	0.00
02/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1729	2	1729	2	0.00
02/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2251	2	2251	2	0.00
02/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11			Bond Future	2.08	106.3503	2.0810	106.3503	3,042.00
02/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3975	4	3975	4	0.00
02/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4438	4	4438	4	0.00
02/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3510	4	3510	4	0.00
02/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11			Bond Future	1.97	107.9393	1.9720	107.9393	240.00
02/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4931	5	4931	5	0.00
02/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5384	5	5384	5	0.00
02/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4475	4	4475	4	0.00
02/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11	2.50	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
02/06/2011	R213 On 04-August-11			Bond Future	8.62	88.0232	8.6210	88.0232	0.00
02/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4938	5	4938	5	0.00
02/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5847	6	5847	6	0.00
02/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5391	5	5391	5	0.00
02/06/2011	R213 On 03-November-11			Bond Future	8.69	85.7874	8.6860	85.7874	0.00
02/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	521	1	521	1	0.00
02/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	925	1	925	1	0.00
02/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	114	0	114	0	0.00
02/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12			Bond Future	8.75	87.0934	8.7530	87.0934	0.00
02/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1958	2	1958	2	0.00
02/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2345	2	2345	2	0.00
02/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1567	2	1567	2	0.00
02/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12			Bond Future	8.82	84.8842	8.8180	84.8842	0.00
02/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3336	3	3336	3	0.00
02/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3709	4	3709	4	0.00
02/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2960	3	2960	3	0.00
02/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/06/2011	TRT1 On 04-August-11			Index Future	353.54	353.7940	353.5440	353.7940	100.00
02/06/2011	TRT1 On 03-November-11			Index Future	358.29	358.5450	358.2930	358.5450	0.00
03/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0403 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
03/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	AL7T On 04-August-11			Index Future	388.83	388.9260	388.8280	388.9260	30.00
03/06/2011	AL7T On 03-November-11			Index Future	394.68	394.7810	394.6800	394.7810	0.00
03/06/2011	ALBI On 04-August-11			Index Future	357.07	357.1650	357.0650	357.1650	1,019.00
03/06/2011	ALBI On 03-November-11			Index Future	362.44	362.5410	362.4390	362.5410	0.00
03/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C208 On 31-March-21			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
03/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CRD1 On 04-August-11			Index Future	160.76	160.7200	160.7560	160.7200	2.00
03/06/2011	CRD1 On 03-November-11			Index Future	162.92	162.8790	162.9150	162.8790	0.00
03/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	GOVI On 04-August-11			GOVI	357.82	357.8980	357.8150	357.8980	179.00
03/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	98150	10	98150	10	0.00
03/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	98050	10	98050	10	0.00
03/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	98250	10	98250	10	0.00
03/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11			GOVI	363.20	363.2850	363.2010	363.2850	0.00
03/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	62010	6	62010	6	0.00
03/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	61910	6	61910	6	0.00
03/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	62110	6	62110	6	0.00
03/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2011	IGOV On 04-August-11			Index Future	155.40	155.3340	155.3960	155.3340	977.00
03/06/2011	IGOV On 03-November-11			Index Future	157.74	157.6720	157.7350	157.6720	0.00
03/06/2011	ILBI On 04-August-11			Index Future	411.12	410.9700	411.1230	410.9700	0.00
03/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	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
03/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4100	5.5800	94.4100	3,891.00
03/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	5,000.00
03/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
03/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2700	5.7400	94.2700	15,600.00
03/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1900	5.8300	94.1900	0.00
03/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.93	94.0700	5.9300	94.0700	0.00
03/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9500	6.0500	93.9500	5,591.00
03/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6500	6.3300	93.6500	1,090.00
03/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.68	93.3100	6.6800	93.3100	2,890.00
03/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.99	92.9900	6.9900	92.9900	44,710.00
03/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.30	92.6800	7.3000	92.6800	490.00
03/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.60	92.3800	7.6000	92.3800	290.00
03/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	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
03/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	OTH1 On 04-August-11			Index Future	352.64	352.8400	352.6400	352.8400	3.00
03/06/2011	OTH1 On 03-November-11			Index Future	357.95	358.1510	357.9480	358.1510	0.00
03/06/2011	R157 On 04-August-11			Bond Future	7.50	126.1910	7.4970	126.1910	7,195.00
03/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	732	1	732	1	1,000.00
03/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	837	1	837	1	0.00
03/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	636	1	636	1	0.00
03/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	278	0	278	0	1,320.00
03/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	950	1	950	1	440.00
03/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1475	1	1475	1	0.00
03/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2780	3	2780	3	0.00
03/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	66	0	66	0	1,320.00
03/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	295	0	295	0	440.00
03/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	547	1	547	1	0.00
03/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	820	1	820	1	0.00
03/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1449	2	1449	2	0.00
03/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	630	1	630	1	0.00
03/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	720	1	720	1	0.00
03/06/2011	R157 On 03-November-11			Bond Future	7.61	121.2630	7.6090	121.2630	3,358.00
03/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2657	3	2657	3	0.00
03/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2514	2	2514	2	0.00
03/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2804	3	2804	3	0.00
03/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	297	0	297	0	0.00
03/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	366	0	366	0	0.00
03/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	329	0	329	0	0.00
03/06/2011	R157 On 02-February-12			Bond Future	7.74	123.1065	7.7370	123.1065	0.00
03/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3197	3	3197	3	0.00
03/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3326	3	3326	3	0.00
03/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3070	3	3070	3	0.00
03/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	655	1	655	1	0.00
03/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	577	1	577	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
03/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	615	1	615	1	0.00
03/06/2011	R157 On 03-May-12			Bond Future	7.88	118.1728	7.8780	118.1728	0.00
03/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2374	2	2374	2	0.00
03/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2476	2	2476	2	0.00
03/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2273	2	2273	2	0.00
03/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1251	1	1251	1	0.00
03/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1139	1	1139	1	0.00
03/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1194	1	1194	1	0.00
03/06/2011	R186 On 04-August-11			Bond Future	8.44	119.1009	8.4410	119.1009	19,853.00
03/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1157	1	1157	1	0.00
03/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1339	1	1339	1	0.00
03/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	991	1	991	1	0.00
03/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1540	2	1540	2	600.00
03/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3422	4	3422	4	200.00
03/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5183	5	5183	5	0.00
03/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11247	11	11247	11	0.00
03/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	23	0	23	0	600.00
03/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	445	0	445	0	200.00
03/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	975	1	975	1	0.00
03/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3336	3	3336	3	0.00
03/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2418	2	2418	2	0.00
03/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2703	3	2703	3	0.00
03/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3010	3	3010	3	0.00
03/06/2011	R186 On 03-November-11			Bond Future	8.51	120.8697	8.5120	120.8697	13,789.00
03/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6092	6	6092	6	0.00
03/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6411	7	6411	7	0.00
03/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4597	5	4597	5	5,600.00
03/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5779	6	5779	6	0.00
03/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1755	2	1755	2	0.00
03/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2385	2	2385	2	0.00
03/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1497	1	1497	1	0.00
03/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1622	2	1622	2	0.00
03/06/2011	R186 On 02-February-12			Bond Future	8.59	117.4185	8.5850	117.4185	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6433	7	6433	7	0.00
03/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6150	6	6150	6	0.00
03/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6721	7	6721	7	0.00
03/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2531	2	2531	2	0.00
03/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2842	3	2842	3	0.00
03/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2682	3	2682	3	0.00
03/06/2011	R186 On 03-May-12			Bond Future	8.66	119.2081	8.6600	119.2081	0.00
03/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7121	7	7121	7	0.00
03/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6860	7	6860	7	0.00
03/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7387	7	7387	7	0.00
03/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3920	4	3920	4	0.00
03/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4268	4	4268	4	0.00
03/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4090	4	4090	4	0.00
03/06/2011	R189 On 04-August-11			Bond Future	213.11	212.9773	213.1105	212.9773	0.00
03/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1111	1	1111	1	0.00
03/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1061	1	1061	1	0.00
03/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1161	1	1161	1	0.00
03/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11			Bond Future	234.81	234.7409	234.8149	234.7409	0.00
03/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3315	3	3315	3	0.00
03/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3365	3	3365	3	0.00
03/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3265	3	3265	3	0.00
03/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9439	7.1260	105.9439	170.00
03/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	689	1	689	1	0.00
03/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	597	1	597	1	0.00
03/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	790	1	790	1	0.00
03/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	264	0	264	0	0.00
03/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	373	0	373	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
03/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	314	0	314	0	0.00
03/06/2011	R201 On 03-November-11			Bond Future	7.22	107.5227	7.2180	107.5227	695.00
03/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2376	2	2376	2	0.00
03/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2493	2	2493	2	0.00
03/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2258	2	2258	2	0.00
03/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	218	0	218	0	0.00
03/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	179	0	179	0	0.00
03/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	199	0	199	0	0.00
03/06/2011	R201 On 02-February-12			Bond Future	7.32	104.7471	7.3220	104.7471	0.00
03/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2679	3	2679	3	0.00
03/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2787	3	2787	3	0.00
03/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2575	3	2575	3	0.00
03/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	319	0	319	0	0.00
03/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	278	0	278	0	0.00
03/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	296	0	296	0	0.00
03/06/2011	R201 On 03-May-12			Bond Future	7.44	106.3447	7.4440	106.3447	0.00
03/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	2	1639	2	0.00
03/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1715	2	1715	2	0.00
03/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	2	1565	2	0.00
03/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	956	1	956	1	0.00
03/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	869	1	869	1	0.00
03/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	912	1	912	1	0.00
03/06/2011	R202 On 04-August-11			Bond Future	0.09	174.9116	0.0860	174.9116	10,198.00
03/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25458	25	25458	25	0.00
03/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24186	24	24186	24	0.00
03/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26718	27	26718	27	0.00
03/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11			Bond Future	0.02	171.9082	0.0190	171.9082	400.00
03/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	9	13997	9	0.00
03/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	10	15375	10	0.00
03/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	7	12606	7	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
03/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R203 On 04-August-11			Bond Future	8.02	104.3640	8.0210	104.3640	824.00
03/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	852	1	852	1	0.00
03/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	975	1	975	1	0.00
03/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	740	1	740	1	0.00
03/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1080	1	1080	1	0.00
03/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	836	1	836	1	0.00
03/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	953	1	953	1	0.00
03/06/2011	R203 On 03-November-11			Bond Future	8.12	101.7569	8.1240	101.7569	1,630.00
03/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2535	3	2535	3	0.00
03/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2382	2	2382	2	0.00
03/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2693	3	2693	3	0.00
03/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	755	1	755	1	0.00
03/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	895	1	895	1	0.00
03/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	822	1	822	1	0.00
03/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3038	8.2360	103.3038	0.00
03/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3386	3	3386	3	0.00
03/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3239	3	3239	3	0.00
03/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3536	4	3536	4	0.00
03/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1081	1	1081	1	0.00
03/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1214	1	1214	1	0.00
03/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1146	1	1146	1	0.00
03/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7176	8.3550	100.7176	0.00
03/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3258	3	3258	3	0.00
03/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3392	3	3392	3	0.00
03/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3126	3	3126	3	0.00
03/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1677	2	1677	2	0.00
03/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1528	2	1528	2	0.00
03/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1602	2	1602	2	0.00
03/06/2011	R204 On 04-August-11			Bond Future	8.17	100.1881	8.1670	100.1881	0.00
03/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	627	1	627	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
03/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	532	1	532	1	0.00
03/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	733	1	733	1	0.00
03/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1370	1	1370	1	0.00
03/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1718	2	1718	2	0.00
03/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1538	2	1538	2	0.00
03/06/2011	R204 On 03-November-11			Bond Future	8.26	101.6829	8.2620	101.6829	2,133.00
03/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3349	3	3349	3	0.00
03/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3536	4	3536	4	0.00
03/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3167	3	3167	3	0.00
03/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	898	1	898	1	0.00
03/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	758	1	758	1	0.00
03/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	825	1	825	1	0.00
03/06/2011	R204 On 02-February-12			Bond Future	8.36	99.1959	8.3610	99.1959	0.00
03/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4210	4	4210	4	0.00
03/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4390	4	4390	4	0.00
03/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4032	4	4032	4	0.00
03/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1091	1	1091	1	0.00
03/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	961	1	961	1	0.00
03/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1025	1	1025	1	0.00
03/06/2011	R204 On 03-May-12			Bond Future	8.47	100.7077	8.4680	100.7077	0.00
03/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3561	4	3561	4	0.00
03/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3416	3	3416	3	0.00
03/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3708	4	3708	4	0.00
03/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2092	2	2092	2	0.00
03/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2283	2	2283	2	0.00
03/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2186	2	2186	2	0.00
03/06/2011	R206 On 04-August-11			Bond Future	6.91	101.7435	6.9120	101.7435	9,866.00
03/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	482	0	0.00
03/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	552	1	552	1	0.00
03/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	419	0	419	0	0.00
03/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	335	0	335	0	0.00
03/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	246	0	246	0	0.00
03/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	287	0	287	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
03/06/2011	R206 On 03-November-11			Bond Future	7.01	103.2576	7.0060	103.2576	0.00
03/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1637	2	1637	2	0.00
03/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1554	1	1554	1	0.00
03/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1720	2	1720	2	0.00
03/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	141	0	141	0	0.00
03/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	172	0	172	0	0.00
03/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	157	0	157	0	0.00
03/06/2011	R206 On 02-February-12			Bond Future	7.12	101.0644	7.1210	101.0644	0.00
03/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1802	2	1802	2	0.00
03/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1732	2	1732	2	0.00
03/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1875	2	1875	2	0.00
03/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	231	0	231	0	0.00
03/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	263	0	263	0	0.00
03/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	246	0	246	0	0.00
03/06/2011	R206 On 03-May-12			Bond Future	7.28	102.6061	7.2750	102.6061	0.00
03/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	987	1	987	1	0.00
03/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1035	1	1035	1	0.00
03/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	941	1	941	1	0.00
03/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	667	1	667	1	0.00
03/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	605	1	605	1	0.00
03/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	635	1	635	1	0.00
03/06/2011	R207 On 04-August-11			Bond Future	8.23	94.6640	8.2330	94.6640	5,725.00
03/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1138	1	1138	1	0.00
03/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	994	1	994	1	0.00
03/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1294	1	1294	1	0.00
03/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	909	1	909	1	0.00
03/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1185	1	1185	1	0.00
03/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1040	1	1040	1	0.00
03/06/2011	R207 On 03-November-11			Bond Future	8.32	96.0744	8.3170	96.0744	600.00
03/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3391	3	3391	3	0.00
03/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3584	4	3584	4	0.00
03/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3197	3	3197	3	0.00
03/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1075	1	1075	1	0.00

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03/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	918	1	918	1	0.00
03/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	996	1	996	1	0.00
03/06/2011	R207 On 02-February-12			Bond Future	8.41	93.9010	8.4070	93.9010	0.00
03/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4327	4	4327	4	0.00
03/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4516	5	4516	5	0.00
03/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4141	4	4141	4	0.00
03/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1230	1	1230	1	0.00
03/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1082	1	1082	1	0.00
03/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1154	1	1154	1	0.00
03/06/2011	R207 On 03-May-12			Bond Future	8.51	95.3342	8.5050	95.3342	0.00
03/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3726	4	3726	4	0.00
03/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3573	4	3573	4	0.00
03/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3882	4	3882	4	0.00
03/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2331	2	2331	2	0.00
03/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2544	3	2544	3	0.00
03/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2435	2	2435	2	0.00
03/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5058	8.2610	92.5058	1,361.00
03/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1184	1	1184	1	0.00
03/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1343	1	1343	1	0.00
03/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1037	1	1037	1	0.00
03/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1412	1	1412	1	0.00
03/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1104	1	1104	1	0.00
03/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1252	1	1252	1	0.00
03/06/2011	R208 On 03-November-11			Bond Future	8.34	90.4861	8.3400	90.4861	5,998.00
03/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3439	3	3439	3	0.00
03/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3238	3	3238	3	0.00
03/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3644	4	3644	4	0.00
03/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	938	1	938	1	0.00
03/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1111	1	1111	1	0.00
03/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1022	1	1022	1	0.00
03/06/2011	R208 On 02-February-12			Bond Future	8.42	91.8611	8.4220	91.8611	0.00
03/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4655	5	4655	5	0.00
03/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4458	4	4458	4	0.00

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03/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4855	5	4855	5	0.00
03/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1268	1	1268	1	0.00
03/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1430	1	1430	1	0.00
03/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1347	1	1347	1	0.00
03/06/2011	R208 On 03-May-12			Bond Future	8.51	89.8671	8.5080	89.8671	0.00
03/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4823	5	4823	5	0.00
03/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5006	5	5006	5	0.00
03/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4643	5	4643	5	0.00
03/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2158	2	2158	2	0.00
03/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1971	2	1971	2	0.00
03/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2063	2	2063	2	0.00
03/06/2011	R209 On 04-August-11			Bond Future	8.62	78.2898	8.6220	78.2898	0.00
03/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1202	1	1202	1	0.00
03/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1379	1	1379	1	0.00
03/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10693	11	10693	11	0.00
03/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1041	1	1041	1	0.00
03/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2467	2	2467	2	0.00
03/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	9	0	9	0	0.00
03/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1971	2	1971	2	0.00
03/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2209	2	2209	2	0.00
03/06/2011	R209 On 03-November-11			Bond Future	8.68	76.3120	8.6790	76.3120	1,318.00
03/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3087	3	3087	3	0.00
03/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3305	3	3305	3	0.00
03/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2878	3	2878	3	0.00
03/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2709	3	2709	3	0.00
03/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2338	2	2338	2	0.00
03/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2517	2	2517	2	0.00
03/06/2011	R209 On 02-February-12			Bond Future	8.74	77.4717	8.7380	77.4717	0.00
03/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4845	5	4845	5	0.00
03/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5074	5	5074	5	0.00
03/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4620	5	4620	5	0.00
03/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2957	3	2957	3	0.00
03/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2647	3	2647	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
03/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2799	3	2799	3	0.00
03/06/2011	R209 On 03-May-12			Bond Future	8.80	75.5117	8.7970	75.5117	0.00
03/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5247	5	5247	5	0.00
03/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5035	5	5035	5	0.00
03/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5465	6	5465	6	0.00
03/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3510	3	3510	3	0.00
03/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3843	4	3843	4	0.00
03/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3672	4	3672	4	0.00
03/06/2011	R210 On 04-August-11			Bond Future	131.30	131.2624	131.3039	131.2624	425.00
03/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25304	25	25304	25	0.00
03/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25254	25	25254	25	0.00
03/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25354	25	25354	25	0.00
03/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11			Bond Future	1.11	107.3791	1.1130	107.3791	0.00
03/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2109	2	2109	2	0.00
03/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1839	2	1839	2	0.00
03/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2378	2	2378	2	0.00
03/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9762	0.8670	108.9762	539.00
03/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2023	2	2023	2	0.00
03/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1761	2	1761	2	0.00
03/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2283	2	2283	2	0.00
03/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	1	0	1	0	0.00
03/06/2011	R212 On 04-August-11			Bond Future	2.07	106.3407	2.0720	106.3407	3,042.00
03/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4063	4	4063	4	0.00
03/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4526	4	4526	4	0.00
03/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3597	4	3597	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
03/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11			Bond Future	1.96	107.9201	1.9630	107.9201	240.00
03/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5017	5	5017	5	0.00
03/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5471	5	5471	5	0.00
03/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4562	4	4562	4	0.00
03/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11			Bond Future	8.64	87.8987	8.6360	87.8987	0.00
03/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5971	6	5971	6	0.00
03/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5062	5	5062	5	0.00
03/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5515	5	5515	5	0.00
03/06/2011	R213 On 03-November-11			Bond Future	8.70	85.6646	8.7010	85.6646	0.00
03/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	398	1	398	1	0.00
03/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	802	1	802	1	0.00
03/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	8	0	8	0	0.00
03/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12			Bond Future	8.77	86.9723	8.7690	86.9723	0.00
03/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1829	2	1829	2	0.00
03/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2216	2	2216	2	0.00
03/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1438	2	1438	2	0.00
03/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12			Bond Future	8.83	84.7567	8.8340	84.7567	0.00
03/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3209	3	3209	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
03/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3582	4	3582	4	0.00
03/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2833	3	2833	3	0.00
03/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/06/2011	TRT1 On 04-August-11			Index Future	353.54	353.5440	353.5360	353.5440	100.00
03/06/2011	TRT1 On 03-November-11			Index Future	358.29	358.2930	358.2850	358.2930	0.00