



# Derivatives Monthly Statistics Report

For August 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	AL7T On 04-August-11			Index Future	392.28	389.2900	392.2800	389.2900	31.00
01/08/2011	AL7T On 03-November-11			Index Future	398.13	395.0980	398.1320	395.0980	16.00
01/08/2011	AL7T On 02-February-12			Index Future	404.20	401.1170	404.1960	401.1170	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
01/08/2011	ALBI On 04-August-11			Index Future	359.45	356.8580	359.4450	356.8580	673.00
01/08/2011	ALBI On 03-November-11			Index Future	364.81	362.1820	364.8070	362.1820	356.00
01/08/2011	ALBI On 02-February-12			Index Future	370.36	367.6990	370.3630	367.6990	0.00
01/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0412	0.0411	0.0412	22,388.00
01/08/2011	CAAE On 19-September-11			Can-Do Future	0.08	0.0810	0.0831	0.0810	21,898.00
01/08/2011	CAAF On 03-August-11			Can-Do Future	6.73	6.7089	6.7260	6.7089	5,500.00
01/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	45	0	45	0	11,000.00
01/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	22	0	22	0	0.00
01/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	83	0	83	0	0.00
01/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	10	0	10	0	11,000.00
01/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	7	0	7	0	0.00
01/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	84	0	84	0	0.00
01/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	46	0	46	0	0.00
01/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	19	0	19	0	0.00
01/08/2011	CAAG On 24-October-11			Can-Do Future	6.81	6.7898	6.8060	6.7898	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
01/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	251	0	251	0	0.00
01/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	222	0	222	0	0.00
01/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	281	0	281	0	0.00
01/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	128	0	128	0	14,286.00
01/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	57	0	57	0	6,757.00
01/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	651	1	651	1	0.00
01/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	125	0	125	0	0.00
01/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	322	0	322	0	0.00
01/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	166	0	166	0	0.00
01/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	145	0	145	0	0.00
01/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CRD1 On 04-August-11			Index Future	162.51	161.7600	162.5090	161.7600	2.00
01/08/2011	CRD1 On 03-November-11			Index Future	164.71	163.9520	164.7110	163.9520	0.00
01/08/2011	CRD1 On 02-February-12			Index Future	166.94	166.1680	166.9370	166.1680	0.00
01/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	GOVI On 04-August-11			GOVI	360.29	357.7920	360.2860	357.7920	182.00
01/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	122860	10	122860	10	0.00
01/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	122760	10	122760	10	0.00
01/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	122960	10	122960	10	0.00
01/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11			GOVI	365.66	363.1300	365.6600	363.1300	0.00
01/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	86600	6	86600	6	0.00
01/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	86500	6	86500	6	0.00
01/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	86700	6	86700	6	0.00
01/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12			GOVI	371.23	368.6620	371.2300	368.6620	0.00
01/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	22300	0	22300	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
01/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	22200	0	22200	0	0.00
01/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	22400	0	22400	0	0.00
01/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2011	IGOV On 04-August-11			Index Future	156.61	156.2900	156.6130	156.2900	83.00
01/08/2011	IGOV On 03-November-11			Index Future	158.95	158.6210	158.9490	158.6210	0.00
01/08/2011	IGOV On 02-February-12			Index Future	161.37	161.0380	161.3700	161.0380	0.00
01/08/2011	ILBI On 04-August-11			Index Future	423.49	422.7550	423.4920	422.7550	0.00
01/08/2011	ILBI On 02-February-12			Index Future	436.42	435.6620	436.4190	435.6620	29.00
01/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4200	5.6000	94.4200	0.00
01/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.4000	5.6200	94.4000	17,600.00
01/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	600.00
01/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	1,000.00
01/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2300	5.7500	94.2300	5,541.00
01/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.81	94.1500	5.8100	94.1500	0.00
01/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.97	93.9700	5.9700	93.9700	1,090.00
01/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.20	93.7100	6.2000	93.7100	2,890.00
01/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.44	93.4400	6.4400	93.4400	44,710.00
01/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.68	93.2100	6.6800	93.2100	490.00
01/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.93	92.9500	6.9300	92.9500	290.00
01/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.19	92.6800	7.1900	92.6800	0.00
01/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	OTH1 On 04-August-11			Index Future	354.52	351.4400	354.5150	351.4400	3.00
01/08/2011	OTH1 On 03-November-11			Index Future	359.80	356.6830	359.8030	356.6830	0.00
01/08/2011	OTH1 On 02-February-12			Index Future	365.28	362.1160	365.2840	362.1160	0.00
01/08/2011	R157 On 04-August-11			Bond Future	7.24	126.8824	7.2360	126.8824	7,535.00
01/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1040	1	1040	1	1,000.00
01/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1235	1	1235	1	0.00
01/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	844	0	844	0	0.00
01/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	76	0	76	0	1,320.00
01/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	3742	3	3742	3	0.00
01/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1430	1	1430	1	440.00
01/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2207	2	2207	2	0.00
01/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
01/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
01/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	219	1	219	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 03-November-11			Bond Future	7.33	121.9452	7.3320	121.9452	3,487.00
01/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3404	3	3404	3	0.00
01/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3235	3	3235	3	0.00
01/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3575	3	3575	3	0.00
01/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	44	0	44	0	0.00
01/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	63	0	63	0	0.00
01/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	52	0	52	0	0.00
01/08/2011	R157 On 02-February-12			Bond Future	7.44	123.8020	7.4350	123.8020	0.00
01/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	3854	4	3854	4	0.00
01/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4001	4	4001	4	0.00
01/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	3709	3	3709	3	0.00
01/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	251	0	251	0	0.00
01/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	209	0	209	0	0.00
01/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	229	0	229	0	0.00
01/08/2011	R157 On 03-May-12			Bond Future	7.56	118.8514	7.5580	118.8514	0.00
01/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	2851	3	2851	3	0.00
01/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	2734	2	2734	2	0.00
01/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	2970	3	2970	3	0.00
01/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	606	1	606	1	0.00
01/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	685	1	685	1	0.00
01/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	644	1	644	1	0.00
01/08/2011	R157 On 02-August-12			Bond Future	7.71	120.6041	7.7070	120.6041	0.00
01/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2194	2	2194	2	0.00
01/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2287	2	2287	2	0.00
01/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2103	2	2103	2	0.00
01/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1381	2	1381	2	0.00
01/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1270	1	1270	1	0.00
01/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1324	2	1324	2	0.00
01/08/2011	R186 On 04-August-11			Bond Future	8.39	118.4311	8.3850	118.4311	7,723.00
01/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	53	0	53	0	0.00
01/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	129	0	129	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
01/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	18	0	18	0	0.00
01/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	271	0	271	0	600.00
01/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	11763	11	11763	11	0.00
01/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	2986	2	2986	2	200.00
01/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	5277	4	5277	4	0.00
01/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
01/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
01/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	1824	3	1824	3	0.00
01/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	610	2	610	2	0.00
01/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	954	2	954	2	0.00
01/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	1367	2	1367	2	0.00
01/08/2011	R186 On 03-November-11			Bond Future	8.46	120.1835	8.4560	120.1835	21,849.00
01/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	5791	5	5791	5	0.00
01/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6146	5	6146	5	0.00
01/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5443	5	5443	5	0.00
01/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4133	3	4133	3	5,600.00
01/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1138	1	1138	1	1,275.00
01/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2031	2	2031	2	425.00
01/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	2984	2	2984	2	0.00
01/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	6507	6	6507	6	0.00
01/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	622	1	622	1	1,275.00
01/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	2097	3	2097	3	425.00
01/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	3043	4	3043	4	0.00
01/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4587	5	4587	5	0.00
01/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	890	1	890	1	0.00
01/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1392	2	1392	2	0.00
01/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	702	1	702	1	0.00
01/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	791	1	791	1	0.00
01/08/2011	R186 On 02-February-12			Bond Future	8.53	116.7169	8.5260	116.7169	2,500.00
01/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6365	6	6365	6	0.00
01/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6066	5	6066	5	0.00
01/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	6669	6	6669	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1931	2	1931	2	0.00
01/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	2210	3	2210	3	0.00
01/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	2067	2	2067	2	0.00
01/08/2011	R186 On 03-May-12			Bond Future	8.60	118.4741	8.6030	118.4741	0.00
01/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	6761	6	6761	6	0.00
01/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7039	6	7039	6	0.00
01/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6487	6	6487	6	0.00
01/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3375	4	3375	4	0.00
01/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	3053	3	3053	3	0.00
01/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	3211	4	3211	4	0.00
01/08/2011	R186 On 02-August-12			Bond Future	8.69	114.9265	8.6860	114.9265	0.00
01/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5498	5	5498	5	0.00
01/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5260	5	5260	5	0.00
01/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	5746	5	5746	5	0.00
01/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4730	5	4730	5	0.00
01/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	5135	6	5135	6	0.00
01/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4926	5	4926	5	0.00
01/08/2011	R189 On 04-August-11			Bond Future	215.14	215.1314	215.1386	215.1314	0.00
01/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3139	3	3139	3	0.00
01/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3189	3	3189	3	0.00
01/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3089	3	3089	3	0.00
01/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11			Bond Future	212.21	212.2001	212.2070	212.2001	0.00
01/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	207	0	207	0	0.00
01/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	157	0	157	0	0.00
01/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	257	0	257	0	0.00
01/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11			Bond Future	236.06	236.0413	236.0591	236.0413	0.00
01/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4559	5	4559	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4509	4	4509	4	0.00
01/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4609	5	4609	5	0.00
01/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11			Bond Future	239.54	239.5242	239.5417	239.5242	125.00
01/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1042	1	1042	1	0.00
01/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1092	1	1092	1	0.00
01/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	992	1	992	1	0.00
01/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11			Bond Future	6.89	106.4183	6.8850	106.4183	395.00
01/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1109	1	1109	1	0.00
01/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1260	1	1260	1	0.00
01/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	958	1	958	1	0.00
01/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 03-November-11			Bond Future	6.96	107.9865	6.9610	107.9865	953.00
01/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	2930	3	2930	3	0.00
01/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	2797	3	2797	3	0.00
01/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3063	3	3063	3	0.00
01/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	20	0	20	0	0.00
01/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	29	0	29	0	0.00
01/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	25	0	25	0	0.00
01/08/2011	R201 On 02-February-12			Bond Future	7.04	105.2225	7.0390	105.2225	0.00
01/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3212	3	3212	3	0.00
01/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3330	3	3330	3	0.00
01/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3095	3	3095	3	0.00
01/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	98	0	98	0	0.00
01/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	80	0	80	0	0.00
01/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	88	0	88	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
01/08/2011	R201 On 03-May-12			Bond Future	7.14	106.8019	7.1410	106.8019	0.00
01/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	1944	2	1944	2	0.00
01/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	1858	2	1858	2	0.00
01/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2032	2	2032	2	0.00
01/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	459	1	459	1	0.00
01/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	522	1	522	1	0.00
01/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	490	1	490	1	0.00
01/08/2011	R201 On 02-August-12			Bond Future	7.28	103.9702	7.2760	103.9702	0.00
01/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1405	1	1405	1	0.00
01/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1475	1	1475	1	0.00
01/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1337	1	1337	1	0.00
01/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	957	1	957	1	0.00
01/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	878	1	878	1	0.00
01/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	916	1	916	1	0.00
01/08/2011	R202 On 04-August-11			Bond Future	175.39	175.3797	175.3929	175.3797	90.00
01/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	174393	174	174393	174	0.00
01/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	174343	174	174343	174	0.00
01/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	174443	174	174443	174	0.00
01/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 03-November-11			Bond Future	177.98	177.9676	177.9805	177.9676	22,733.00
01/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	177481	177	177481	177	0.00
01/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	177431	177	177431	177	0.00
01/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	177531	178	177531	178	0.00
01/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R202 On 02-February-12			Bond Future	178.03	178.0140	178.0269	178.0140	0.00
01/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1027	1	1027	1	0.00
01/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	1077	1	1077	1	0.00
01/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	977	1	977	1	0.00
01/08/2011	R202 On 02-February-12	177.05	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
01/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R203 On 04-August-11			Bond Future	7.81	104.8387	7.8060	104.8387	824.00
01/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	939	0	939	0	0.00
01/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	710	0	710	0	0.00
01/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1174	1	1174	1	0.00
01/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	15	0	15	0	0.00
01/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	5	0	5	0	0.00
01/08/2011	R203 On 03-November-11			Bond Future	7.90	102.2276	7.9000	102.2276	1,604.00
01/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	2996	3	2996	3	0.00
01/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3188	3	3188	3	0.00
01/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	2807	2	2807	2	0.00
01/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	282	0	282	0	0.00
01/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	213	0	213	0	0.00
01/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	246	0	246	0	0.00
01/08/2011	R203 On 02-February-12			Bond Future	8.00	103.7823	7.9990	103.7823	0.00
01/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	3865	3	3865	3	0.00
01/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	3696	3	3696	3	0.00
01/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4041	4	4041	4	0.00
01/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	532	1	532	1	0.00
01/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	617	1	617	1	0.00
01/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	571	1	571	1	0.00
01/08/2011	R203 On 03-May-12			Bond Future	8.11	101.1806	8.1100	101.1806	0.00
01/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	3709	3	3709	3	0.00
01/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	3561	3	3561	3	0.00
01/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	3861	3	3861	3	0.00
01/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	953	1	953	1	0.00
01/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	1068	1	1068	1	0.00
01/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	1008	1	1008	1	0.00
01/08/2011	R203 On 02-August-12			Bond Future	8.24	102.6727	8.2360	102.6727	0.00
01/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	2738	2	2738	2	0.00
01/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	2869	3	2869	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
01/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2611	2	2611	2	0.00
01/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1737	2	1737	2	0.00
01/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1591	2	1591	2	0.00
01/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1662	2	1662	2	0.00
01/08/2011	R204 On 04-August-11			Bond Future	8.00	100.4380	8.0010	100.4380	220.00
01/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	213	0	213	0	0.00
01/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	377	0	377	0	0.00
01/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	104	0	104	0	0.00
01/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	384	1	384	1	0.00
01/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	109	1	109	1	0.00
01/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	218	1	218	1	0.00
01/08/2011	R204 On 03-November-11			Bond Future	8.09	101.9199	8.0900	101.9199	2,130.00
01/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	3694	3	3694	3	0.00
01/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3478	3	3478	3	0.00
01/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	3914	3	3914	3	0.00
01/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	227	0	227	0	0.00
01/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	300	0	300	0	0.00
01/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	261	0	261	0	0.00
01/08/2011	R204 On 02-February-12			Bond Future	8.18	99.4406	8.1820	99.4406	0.00
01/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	4678	4	4678	4	0.00
01/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	4877	4	4877	4	0.00
01/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4482	4	4482	4	0.00
01/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	625	1	625	1	0.00
01/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	532	1	532	1	0.00
01/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	577	1	577	1	0.00
01/08/2011	R204 On 03-May-12			Bond Future	8.28	100.9294	8.2840	100.9294	0.00
01/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	3794	3	3794	3	0.00
01/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	3956	4	3956	4	0.00
01/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3634	3	3634	3	0.00
01/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1591	2	1591	2	0.00
01/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1430	2	1430	2	0.00
01/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1509	2	1509	2	0.00
01/08/2011	R204 On 02-August-12			Bond Future	8.40	98.3900	8.4000	98.3900	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
01/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	2816	2	2816	2	0.00
01/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2680	2	2680	2	0.00
01/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	2956	3	2956	3	0.00
01/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	2239	3	2239	3	0.00
01/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2440	3	2440	3	0.00
01/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2337	3	2337	3	0.00
01/08/2011	R206 On 04-August-11			Bond Future	6.60	102.2978	6.6040	102.2978	9,866.00
01/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	882	1	882	1	0.00
01/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	771	1	771	1	0.00
01/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	993	1	993	1	0.00
01/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 03-November-11			Bond Future	6.67	103.8073	6.6680	103.8073	0.00
01/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2175	2	2175	2	0.00
01/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2271	2	2271	2	0.00
01/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2080	2	2080	2	0.00
01/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	17	0	17	0	0.00
01/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	11	0	11	0	0.00
01/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	13	0	13	0	0.00
01/08/2011	R206 On 02-February-12			Bond Future	6.74	101.6239	6.7350	101.6239	0.00
01/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2309	2	2309	2	0.00
01/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2227	2	2227	2	0.00
01/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2390	2	2390	2	0.00
01/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	53	0	53	0	0.00
01/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	65	0	65	0	0.00
01/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	59	0	59	0	0.00
01/08/2011	R206 On 03-May-12			Bond Future	6.84	103.1496	6.8430	103.1496	0.00
01/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1369	1	1369	1	0.00
01/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1312	1	1312	1	0.00
01/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1430	1	1430	1	0.00
01/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	321	0	321	0	0.00
01/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	358	0	358	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
01/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	337	0	337	0	0.00
01/08/2011	R206 On 02-August-12			Bond Future	7.01	100.9102	7.0050	100.9102	0.00
01/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	884	1	884	1	0.00
01/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	928	1	928	1	0.00
01/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	842	1	842	1	0.00
01/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	579	1	579	1	0.00
01/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	530	1	530	1	0.00
01/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	553	1	553	1	0.00
01/08/2011	R207 On 04-August-11			Bond Future	8.12	94.6178	8.1150	94.6178	6,115.00
01/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	806	0	806	0	0.00
01/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1077	1	1077	1	0.00
01/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	557	0	557	0	0.00
01/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	64	0	64	0	0.00
01/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	8	0	8	0	0.00
01/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	24	0	24	0	0.00
01/08/2011	R207 On 03-November-11			Bond Future	8.20	96.0181	8.1970	96.0181	610.00
01/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3442	3	3442	3	0.00
01/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3222	3	3222	3	0.00
01/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	3667	3	3667	3	0.00
01/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	323	0	323	0	0.00
01/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	422	1	422	1	0.00
01/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	370	1	370	1	0.00
01/08/2011	R207 On 02-February-12			Bond Future	8.28	93.8408	8.2820	93.8408	0.00
01/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4634	4	4634	4	0.00
01/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	4838	4	4838	4	0.00
01/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4433	4	4433	4	0.00
01/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	835	1	835	1	0.00
01/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	717	1	717	1	0.00
01/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	774	1	774	1	0.00
01/08/2011	R207 On 03-May-12			Bond Future	8.38	95.2492	8.3780	95.2492	0.00
01/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	3783	3	3783	3	0.00
01/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	3951	4	3951	4	0.00
01/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3618	3	3618	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
01/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1911	2	1911	2	0.00
01/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1722	2	1722	2	0.00
01/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1814	2	1814	2	0.00
01/08/2011	R207 On 02-August-12			Bond Future	8.49	93.0152	8.4860	93.0152	0.00
01/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3524	3	3524	3	0.00
01/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3367	3	3367	3	0.00
01/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3686	3	3686	3	0.00
01/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	2070	2	2070	2	0.00
01/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2262	3	2262	3	0.00
01/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	2163	2	2163	2	0.00
01/08/2011	R208 On 04-August-11			Bond Future	8.15	92.4813	8.1450	92.4813	1,511.00
01/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	698	0	698	0	0.00
01/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	973	0	973	0	0.00
01/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	457	0	457	0	0.00
01/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	117	1	117	1	0.00
01/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	19	0	19	0	0.00
01/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	50	0	50	0	0.00
01/08/2011	R208 On 03-November-11			Bond Future	8.22	90.4442	8.2220	90.4442	5,997.00
01/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3578	3	3578	3	0.00
01/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	3813	3	3813	3	0.00
01/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3348	3	3348	3	0.00
01/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	788	1	788	1	1,995.00
01/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4296	4	4296	4	0.00
01/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1423	1	1423	1	665.00
01/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2098	2	2098	2	0.00
01/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	1027	1	1027	1	665.00
01/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	304	0	304	0	1,995.00
01/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1556	2	1556	2	0.00
01/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	509	1	509	1	0.00
01/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2456	3	2456	3	0.00
01/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	395	1	395	1	0.00
01/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	449	1	449	1	0.00
01/08/2011	R208 On 02-February-12			Bond Future	8.30	91.8260	8.2990	91.8260	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
01/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	4897	4	4897	4	0.00
01/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4683	4	4683	4	0.00
01/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5114	5	5114	5	0.00
01/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	802	1	802	1	0.00
01/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	930	1	930	1	0.00
01/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	864	1	864	1	0.00
01/08/2011	R208 On 03-May-12			Bond Future	8.38	89.8042	8.3840	89.8042	0.00
01/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	4958	4	4958	4	0.00
01/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	4765	4	4765	4	0.00
01/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5155	5	5155	5	0.00
01/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1407	2	1407	2	0.00
01/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1567	2	1567	2	0.00
01/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1485	2	1485	2	0.00
01/08/2011	R208 On 02-August-12			Bond Future	8.48	91.1326	8.4770	91.1326	0.00
01/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	3830	3	3830	3	0.00
01/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4008	4	4008	4	0.00
01/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3659	3	3659	3	0.00
01/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2413	3	2413	3	0.00
01/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2210	3	2210	3	0.00
01/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2307	3	2307	3	0.00
01/08/2011	R209 On 04-August-11			Bond Future	8.74	76.1051	8.7440	76.1051	0.00
01/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	3	0	3	0	0.00
01/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	12	0	12	0	0.00
01/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	1	0	1	0	0.00
01/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	9698	9	9698	9	0.00
01/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	2414	3	2414	3	0.00
01/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	1590	3	1590	3	0.00
01/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	1997	3	1997	3	0.00
01/08/2011	R209 On 03-November-11			Bond Future	8.81	74.0822	8.8060	74.0822	2,736.00
01/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	1851	1	1851	1	0.00
01/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2043	2	2043	2	0.00
01/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1669	1	1669	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2515	3	2515	3	0.00
01/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	2090	3	2090	3	0.00
01/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	2296	3	2296	3	0.00
01/08/2011	R209 On 02-February-12			Bond Future	8.87	75.2135	8.8680	75.2135	0.00
01/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3710	3	3710	3	0.00
01/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	3926	3	3926	3	0.00
01/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3501	3	3501	3	0.00
01/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2865	3	2865	3	0.00
01/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2526	3	2526	3	0.00
01/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2690	3	2690	3	0.00
01/08/2011	R209 On 03-May-12			Bond Future	8.93	73.1964	8.9340	73.1964	0.00
01/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4174	4	4174	4	0.00
01/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4378	4	4378	4	0.00
01/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	3975	3	3975	3	0.00
01/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3852	4	3852	4	0.00
01/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3492	4	3492	4	0.00
01/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3668	4	3668	4	0.00
01/08/2011	R209 On 02-August-12			Bond Future	9.00	74.2778	9.0040	74.2778	0.00
01/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5370	5	5370	5	0.00
01/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5158	5	5158	5	0.00
01/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5589	5	5589	5	0.00
01/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3390	4	3390	4	0.00
01/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3690	4	3690	4	0.00
01/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3535	4	3535	4	0.00
01/08/2011	R210 On 04-August-11			Bond Future	132.17	131.8049	132.1670	131.8049	190.00
01/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26167	26	26167	26	0.00
01/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26217	26	26217	26	0.00
01/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26117	26	26117	26	0.00
01/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11			Bond Future	132.42	132.0482	132.4155	132.0482	585.00
01/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1415	1	1415	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1365	1	1365	1	0.00
01/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1465	1	1465	1	0.00
01/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11			Bond Future	108.60	108.5969	108.6031	108.5969	0.00
01/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107103	107	107103	107	0.00
01/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107053	107	107053	107	0.00
01/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107153	107	107153	107	0.00
01/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11			Bond Future	110.21	110.1993	110.2054	110.1993	529.00
01/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	108955	109	108955	109	0.00
01/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	108905	109	108905	109	0.00
01/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109005	109	109005	109	0.00
01/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12			Bond Future	110.55	110.5403	110.5463	110.5403	0.00
01/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	46	0	46	0	0.00
01/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	96	0	96	0	0.00
01/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	4	0	4	0	0.00
01/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11			Bond Future	106.96	106.9534	106.9614	106.9534	2,071.00
01/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	104461	104	104461	104	0.00
01/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	104511	105	104511	105	0.00
01/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	104411	104	104411	104	0.00
01/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-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
01/08/2011	R212 On 03-November-11			Bond Future	108.54	108.5316	108.5394	108.5316	736.00
01/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106039	106	106039	106	0.00
01/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	105989	106	105989	106	0.00
01/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106089	106	106089	106	0.00
01/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12			Bond Future	108.72	108.7165	108.7244	108.7165	0.00
01/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	224	0	224	0	0.00
01/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	174	0	174	0	0.00
01/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	274	0	274	0	0.00
01/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11			Bond Future	8.74	85.9842	8.7350	85.9842	0.00
01/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	5875	7	5875	7	0.00
01/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	6784	8	6784	8	0.00
01/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	6328	7	6328	7	0.00
01/08/2011	R213 On 03-November-11			Bond Future	8.80	83.7197	8.8040	83.7197	0.00
01/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	843	2	843	2	0.00
01/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	32	1	32	1	0.00
01/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	436	1	436	1	0.00
01/08/2011	R213 On 02-February-12			Bond Future	8.88	84.9914	8.8750	84.9914	0.00
01/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	982	0	982	0	0.00
01/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	1370	0	1370	0	0.00
01/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	591	0	591	0	0.00
01/08/2011	R213 On 02-February-12	8.95	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
01/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12			Bond Future	8.95	82.7245	8.9460	82.7245	0.00
01/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	2326	1	2326	1	0.00
01/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	2699	2	2699	2	0.00
01/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	1950	1	1950	1	0.00
01/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12			Bond Future	9.02	83.9502	9.0210	83.9502	0.00
01/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	1736	1	1736	1	0.00
01/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2108	1	2108	1	0.00
01/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	1362	0	1362	0	0.00
01/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
01/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
01/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
01/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
01/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
01/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
01/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
01/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	TRT1 On 04-August-11			Index Future	356.18	353.6860	356.1790	353.6860	100.00
01/08/2011	TRT1 On 03-November-11			Index Future	361.01	358.4770	361.0050	358.4770	0.00
01/08/2011	TRT1 On 02-February-12			Index Future	365.89	363.3220	365.8850	363.3220	0.00
02/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0957 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
02/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	AL7T On 04-August-11			Index Future	393.68	392.2800	393.6780	392.2800	31.00
02/08/2011	AL7T On 03-November-11			Index Future	399.55	398.1320	399.5500	398.1320	16.00
02/08/2011	AL7T On 02-February-12			Index Future	405.64	404.1960	405.6360	404.1960	0.00
02/08/2011	ALBI On 04-August-11			Index Future	360.83	359.4450	360.8290	359.4450	627.00
02/08/2011	ALBI On 03-November-11			Index Future	366.21	364.8070	366.2110	364.8070	924.00
02/08/2011	ALBI On 02-February-12			Index Future	371.79	370.3630	371.7890	370.3630	0.00
02/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0411	0.0382	0.0411	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0831	0.0921	0.0831	21,898.00
02/08/2011	CAAF On 03-August-11			Can-Do Future	6.75	6.7260	6.7502	6.7260	5,500.00
02/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	55	0	55	0	11,000.00
02/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	23	0	23	0	0.00
02/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	101	0	101	0	0.00
02/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	7	0	7	0	11,000.00
02/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	1	0	1	0	0.00
02/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	57	0	57	0	0.00
02/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	23	0	23	0	0.00
02/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	5	0	5	0	0.00
02/08/2011	CAAG On 24-October-11			Can-Do Future	6.82	6.8056	6.8219	6.8056	0.00
02/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	259	0	259	0	0.00
02/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	230	0	230	0	0.00
02/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	291	0	291	0	0.00
02/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	133	0	133	0	14,286.00
02/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	59	0	59	0	6,757.00
02/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	637	1	637	1	0.00
02/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	119	0	119	0	0.00
02/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	311	0	311	0	0.00
02/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	158	0	158	0	0.00
02/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	137	0	137	0	0.00
02/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CRD1 On 04-August-11			Index Future	162.86	162.5090	162.8570	162.5090	2.00
02/08/2011	CRD1 On 03-November-11			Index Future	165.09	164.7110	165.0850	164.7110	0.00
02/08/2011	CRD1 On 02-February-12			Index Future	167.30	166.9370	167.2950	166.9370	0.00
02/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	GOVI On 04-August-11			GOVI	361.58	360.2860	361.5830	360.2860	182.00
02/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	135830	12	135830	12	0.00
02/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	135730	12	135730	12	0.00
02/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	135930	12	135930	12	0.00
02/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	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
02/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11			GOVI	366.98	365.6600	366.9760	365.6600	0.00
02/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	99760	9	99760	9	0.00
02/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	99660	9	99660	9	0.00
02/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	99860	9	99860	9	0.00
02/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12			GOVI	372.57	371.2300	372.5660	371.2300	0.00
02/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	35660	2	35660	2	0.00
02/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	35560	2	35560	2	0.00
02/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	35760	2	35760	2	0.00
02/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2011	IGOV On 04-August-11			Index Future	156.80	156.6130	156.8030	156.6130	83.00
02/08/2011	IGOV On 03-November-11			Index Future	159.14	158.9490	159.1420	158.9490	0.00
02/08/2011	IGOV On 02-February-12			Index Future	161.57	161.3700	161.5660	161.3700	0.00
02/08/2011	ILBI On 04-August-11			Index Future	424.26	423.4920	424.2560	423.4920	0.00
02/08/2011	ILBI On 02-February-12			Index Future	437.21	436.4190	437.2070	436.4190	29.00
02/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	0.00
02/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	17,600.00
02/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	400.00
02/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.67	94.3100	5.6700	94.3100	1,000.00
02/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.72	94.2500	5.7200	94.2500	5,541.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.77	94.1900	5.7700	94.1900	0.00
02/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.93	94.0300	5.9300	94.0300	1,090.00
02/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.15	93.8000	6.1500	93.8000	2,890.00
02/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.39	93.5600	6.3900	93.5600	44,710.00
02/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.63	93.3200	6.6300	93.3200	490.00
02/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.88	93.0700	6.8800	93.0700	290.00
02/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.14	92.8100	7.1400	92.8100	250.00
02/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	OTH1 On 04-August-11			Index Future	356.37	354.5150	356.3650	354.5150	3.00
02/08/2011	OTH1 On 03-November-11			Index Future	361.68	359.8030	361.6810	359.8030	0.00
02/08/2011	OTH1 On 02-February-12			Index Future	367.19	365.2840	367.1900	365.2840	0.00
02/08/2011	R157 On 04-August-11			Bond Future	7.21	127.2854	7.2050	127.2854	7,130.00
02/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1162	1	1162	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1358	1	1358	1	0.00
02/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	966	1	966	1	0.00
02/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	101	0	101	0	1,320.00
02/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1553	1	1553	1	440.00
02/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2330	2	2330	2	0.00
02/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	3865	4	3865	4	0.00
02/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
02/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
02/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	121	0	121	0	0.00
02/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 03-November-11			Bond Future	7.30	122.3533	7.2980	122.3533	3,791.00
02/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3523	3	3523	3	0.00
02/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3352	3	3352	3	0.00
02/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3694	4	3694	4	0.00
02/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	36	0	36	0	0.00
02/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	53	0	53	0	0.00
02/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	45	0	45	0	0.00
02/08/2011	R157 On 02-February-12			Bond Future	7.40	124.2176	7.3990	124.2176	0.00
02/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	3961	4	3961	4	0.00
02/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4110	4	4110	4	0.00
02/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	3814	4	3814	4	0.00
02/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	231	0	231	0	0.00
02/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	193	0	193	0	0.00
02/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	211	0	211	0	0.00
02/08/2011	R157 On 03-May-12			Bond Future	7.52	119.2700	7.5180	119.2700	0.00
02/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	2944	3	2944	3	0.00
02/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3065	3	3065	3	0.00
02/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	2825	3	2825	3	0.00
02/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	647	1	647	1	0.00
02/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	572	1	572	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
02/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	608	1	608	1	0.00
02/08/2011	R157 On 02-August-12			Bond Future	7.66	121.0326	7.6630	121.0326	0.00
02/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2270	2	2270	2	0.00
02/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2177	2	2177	2	0.00
02/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2364	2	2364	2	0.00
02/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1215	1	1215	1	0.00
02/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1324	1	1324	1	0.00
02/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1269	1	1269	1	0.00
02/08/2011	R186 On 04-August-11			Bond Future	8.30	119.4958	8.3040	119.4958	5,192.00
02/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	141	0	141	0	0.00
02/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	324	0	324	0	0.00
02/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	49	0	49	0	0.00
02/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	612	0	612	0	600.00
02/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	3771	3	3771	3	200.00
02/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	6063	5	6063	5	0.00
02/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	12549	12	12549	12	0.00
02/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
02/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
02/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	1069	2	1069	2	0.00
02/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	165	1	165	1	0.00
02/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	363	1	363	1	0.00
02/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	669	1	669	1	0.00
02/08/2011	R186 On 03-November-11			Bond Future	8.37	121.2577	8.3720	121.2577	24,567.00
02/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6429	6	6429	6	0.00
02/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6799	6	6799	6	0.00
02/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6065	5	6065	5	0.00
02/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4681	4	4681	4	5,600.00
02/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1384	1	1384	1	1,275.00
02/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2395	2	2395	2	425.00
02/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3444	3	3444	3	0.00
02/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7174	7	7174	7	0.00
02/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	488	1	488	1	1,275.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1756	2	1756	2	425.00
02/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2606	3	2606	3	0.00
02/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4032	5	4032	5	0.00
02/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	711	1	711	1	0.00
02/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1139	1	1139	1	0.00
02/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	555	1	555	1	0.00
02/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	629	1	629	1	0.00
02/08/2011	R186 On 02-February-12			Bond Future	8.44	117.8182	8.4400	117.8182	2,500.00
02/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6921	6	6921	6	0.00
02/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6609	6	6609	6	0.00
02/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7237	7	7237	7	0.00
02/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1693	2	1693	2	0.00
02/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1948	2	1948	2	0.00
02/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1817	2	1817	2	0.00
02/08/2011	R186 On 03-May-12			Bond Future	8.51	119.5822	8.5130	119.5822	0.00
02/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7289	7	7289	7	0.00
02/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7004	6	7004	6	0.00
02/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7579	7	7579	7	0.00
02/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2765	3	2765	3	0.00
02/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3065	3	3065	3	0.00
02/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2911	3	2911	3	0.00
02/08/2011	R186 On 02-August-12			Bond Future	8.59	116.0578	8.5930	116.0578	0.00
02/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5955	5	5955	5	0.00
02/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6214	6	6214	6	0.00
02/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5705	5	5705	5	0.00
02/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4741	5	4741	5	0.00
02/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4359	5	4359	5	0.00
02/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4544	5	4544	5	0.00
02/08/2011	R189 On 04-August-11			Bond Future	215.28	215.1386	215.2801	215.1386	0.00
02/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3280	3	3280	3	0.00
02/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3230	3	3230	3	0.00
02/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3330	3	3330	3	0.00
02/08/2011	R189 On 04-August-11	211.95	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
02/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11			Bond Future	212.35	212.2070	212.3505	212.2070	0.00
02/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	350	0	350	0	0.00
02/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	400	0	400	0	0.00
02/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	300	0	300	0	0.00
02/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11			Bond Future	236.08	236.0591	236.0766	236.0591	0.00
02/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4577	5	4577	5	0.00
02/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4627	5	4627	5	0.00
02/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4527	5	4527	5	0.00
02/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11			Bond Future	239.56	239.5417	239.5595	239.5417	205.00
02/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1059	1	1059	1	0.00
02/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	1009	1	1009	1	0.00
02/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1109	1	1109	1	0.00
02/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11			Bond Future	6.85	106.6962	6.8490	106.6962	395.00
02/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1220	1	1220	1	0.00
02/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	1068	1	1068	1	0.00
02/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1370	1	1370	1	0.00
02/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 03-November-11			Bond Future	6.92	108.2705	6.9220	108.2705	953.00
02/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3036	3	3036	3	0.00
02/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	2903	3	2903	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
02/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3170	3	3170	3	0.00
02/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	16	0	16	0	0.00
02/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	24	0	24	0	0.00
02/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	20	0	20	0	0.00
02/08/2011	R201 On 02-February-12			Bond Future	7.00	105.5086	6.9960	105.5086	0.00
02/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3315	3	3315	3	0.00
02/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3434	3	3434	3	0.00
02/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3198	3	3198	3	0.00
02/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	88	0	88	0	0.00
02/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	71	0	71	0	0.00
02/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	78	0	78	0	0.00
02/08/2011	R201 On 03-May-12			Bond Future	7.09	107.0930	7.0930	107.0930	0.00
02/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2026	2	2026	2	0.00
02/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2116	2	2116	2	0.00
02/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	1938	2	1938	2	0.00
02/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	486	1	486	1	0.00
02/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	428	0	428	0	0.00
02/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	456	0	456	0	0.00
02/08/2011	R201 On 02-August-12			Bond Future	7.22	104.2672	7.2230	104.2672	0.00
02/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1471	1	1471	1	0.00
02/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1401	1	1401	1	0.00
02/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1543	1	1543	1	0.00
02/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	830	1	830	1	0.00
02/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	905	1	905	1	0.00
02/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	866	1	866	1	0.00
02/08/2011	R202 On 04-August-11			Bond Future	176.25	175.3929	176.2502	175.3929	90.00
02/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	175250	174	175250	174	0.00
02/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	175300	174	175300	174	0.00
02/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	175200	174	175200	174	0.00
02/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11			Bond Future	178.85	177.9805	178.8504	177.9805	22,733.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	178350	177	178350	177	0.00
02/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	178300	177	178300	177	0.00
02/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	178400	178	178400	178	0.00
02/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12			Bond Future	178.91	178.0269	178.9098	178.0269	0.00
02/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1910	1	1910	1	0.00
02/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	1860	1	1860	1	0.00
02/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	1960	1	1960	1	0.00
02/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R203 On 04-August-11			Bond Future	7.76	105.4275	7.7600	105.4275	824.00
02/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	1158	1	1158	1	0.00
02/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1397	1	1397	1	0.00
02/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	919	1	919	1	0.00
02/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	1	0	1	0	0.00
02/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	1	0	1	0	0.00
02/08/2011	R203 On 03-November-11			Bond Future	7.85	102.8223	7.8520	102.8223	1,604.00
02/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3182	3	3182	3	0.00
02/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3379	3	3379	3	0.00
02/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	2989	3	2989	3	0.00
02/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	240	0	240	0	0.00
02/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	180	0	180	0	0.00
02/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	208	0	208	0	0.00
02/08/2011	R203 On 02-February-12			Bond Future	7.95	104.3889	7.9480	104.3889	0.00
02/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4042	4	4042	4	0.00
02/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	3869	4	3869	4	0.00
02/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4221	4	4221	4	0.00
02/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	483	1	483	1	0.00
02/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	561	1	561	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
02/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	519	1	519	1	0.00
02/08/2011	R203 On 03-May-12			Bond Future	8.06	101.7920	8.0550	101.7920	0.00
02/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	3875	4	3875	4	0.00
02/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4030	4	4030	4	0.00
02/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	3723	4	3723	4	0.00
02/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	993	1	993	1	0.00
02/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	885	1	885	1	0.00
02/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	938	1	938	1	0.00
02/08/2011	R203 On 02-August-12			Bond Future	8.18	103.2941	8.1780	103.2941	0.00
02/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	2878	3	2878	3	0.00
02/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2748	3	2748	3	0.00
02/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3012	3	3012	3	0.00
02/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1495	2	1495	2	0.00
02/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1636	2	1636	2	0.00
02/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1563	2	1563	2	0.00
02/08/2011	R204 On 04-August-11			Bond Future	7.96	101.0719	7.9550	101.0719	220.00
02/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	327	0	327	0	0.00
02/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	163	0	163	0	0.00
02/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	547	0	547	0	0.00
02/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	26	0	26	0	0.00
02/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	191	0	191	0	0.00
02/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	80	0	80	0	0.00
02/08/2011	R204 On 03-November-11			Bond Future	8.04	102.5659	8.0420	102.5659	2,121.00
02/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	3910	4	3910	4	0.00
02/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3689	3	3689	3	0.00
02/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4134	4	4134	4	0.00
02/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	191	0	191	0	0.00
02/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	255	0	255	0	0.00
02/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	221	0	221	0	0.00
02/08/2011	R204 On 02-February-12			Bond Future	8.13	100.0916	8.1310	100.0916	0.00
02/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	4887	5	4887	5	0.00
02/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5089	5	5089	5	0.00
02/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4687	4	4687	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
02/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	567	1	567	1	0.00
02/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	481	1	481	1	0.00
02/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	523	1	523	1	0.00
02/08/2011	R204 On 03-May-12			Bond Future	8.23	101.5982	8.2310	101.5982	0.00
02/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	3964	4	3964	4	0.00
02/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3801	4	3801	4	0.00
02/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4131	4	4131	4	0.00
02/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1341	1	1341	1	0.00
02/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1494	2	1494	2	0.00
02/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1415	2	1415	2	0.00
02/08/2011	R204 On 02-August-12			Bond Future	8.34	99.0687	8.3440	99.0687	0.00
02/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	2961	3	2961	3	0.00
02/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3105	3	3105	3	0.00
02/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2821	3	2821	3	0.00
02/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2312	2	2312	2	0.00
02/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	2119	2	2119	2	0.00
02/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2213	2	2213	2	0.00
02/08/2011	R206 On 04-August-11			Bond Future	6.58	102.5036	6.5780	102.5036	9,866.00
02/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	940	1	940	1	0.00
02/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	1051	1	1051	1	0.00
02/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	829	1	829	1	0.00
02/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 03-November-11			Bond Future	6.64	104.0157	6.6390	104.0157	12,577.00
02/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2232	2	2232	2	0.00
02/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2328	2	2328	2	0.00
02/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2136	2	2136	2	0.00
02/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	14	0	14	0	0.00
02/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	9	0	9	0	0.00
02/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	11	0	11	0	0.00
02/08/2011	R206 On 02-February-12			Bond Future	6.70	101.8347	6.7020	101.8347	0.00
02/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2363	2	2363	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
02/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2281	2	2281	2	0.00
02/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2445	2	2445	2	0.00
02/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	48	0	48	0	0.00
02/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	59	0	59	0	0.00
02/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	54	0	54	0	0.00
02/08/2011	R206 On 03-May-12			Bond Future	6.81	103.3643	6.8050	103.3643	0.00
02/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1411	1	1411	1	0.00
02/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1472	1	1472	1	0.00
02/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1353	1	1353	1	0.00
02/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	339	0	339	0	0.00
02/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	302	0	302	0	0.00
02/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	319	0	319	0	0.00
02/08/2011	R206 On 02-August-12			Bond Future	6.96	101.1276	6.9600	101.1276	0.00
02/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	919	1	919	1	0.00
02/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	876	1	876	1	0.00
02/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	963	1	963	1	0.00
02/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	504	1	504	1	0.00
02/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	552	1	552	1	0.00
02/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	528	1	528	1	0.00
02/08/2011	R207 On 04-August-11			Bond Future	8.05	95.2958	8.0540	95.2958	6,115.00
02/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	1139	1	1139	1	0.00
02/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	856	1	856	1	0.00
02/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1425	1	1425	1	0.00
02/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	7	0	7	0	0.00
02/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	1	0	1	0	0.00
02/08/2011	R207 On 03-November-11			Bond Future	8.13	96.7013	8.1340	96.7013	610.00
02/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3734	3	3734	3	0.00
02/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	3966	4	3966	4	0.00
02/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3506	3	3506	3	0.00
02/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2067	0	2067	0	0.00
02/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	778	0	778	0	2,000.00
02/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1404	0	1404	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
02/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1313	0	1313	0	2,000.00
02/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	846	0	846	0	2,000.00
02/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	348	0	348	0	0.00
02/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	2123	0	2123	0	0.00
02/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	264	0	264	0	0.00
02/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	304	0	304	0	0.00
02/08/2011	R207 On 02-February-12			Bond Future	8.22	94.5330	8.2160	94.5330	0.00
02/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4914	5	4914	5	0.00
02/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5123	5	5123	5	0.00
02/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4708	4	4708	4	0.00
02/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	745	1	745	1	0.00
02/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	637	1	637	1	0.00
02/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	689	1	689	1	0.00
02/08/2011	R207 On 03-May-12			Bond Future	8.31	95.9538	8.3090	95.9538	0.00
02/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4015	4	4015	4	0.00
02/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3845	4	3845	4	0.00
02/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4189	4	4189	4	0.00
02/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1589	2	1589	2	0.00
02/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1767	2	1767	2	0.00
02/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1675	2	1675	2	0.00
02/08/2011	R207 On 02-August-12			Bond Future	8.41	93.7297	8.4130	93.7297	0.00
02/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3750	4	3750	4	0.00
02/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3916	4	3916	4	0.00
02/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3588	3	3588	3	0.00
02/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2102	2	2102	2	0.00
02/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1919	2	1919	2	0.00
02/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	2008	2	2008	2	0.00
02/08/2011	R208 On 04-August-11			Bond Future	8.08	93.2273	8.0840	93.2273	1,511.00
02/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	1031	1	1031	1	0.00
02/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	1334	1	1334	1	0.00
02/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	738	0	738	0	0.00
02/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	19	0	19	0	0.00
02/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	1	0	1	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
02/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	4	0	4	0	0.00
02/08/2011	R208 On 03-November-11			Bond Future	8.16	91.2036	8.1580	91.2036	5,948.00
02/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3889	4	3889	4	0.00
02/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4131	4	4131	4	0.00
02/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3650	3	3650	3	0.00
02/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	918	1	918	1	1,995.00
02/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4628	4	4628	4	0.00
02/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1615	1	1615	1	665.00
02/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2339	2	2339	2	0.00
02/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	880	1	880	1	665.00
02/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	247	0	247	0	1,995.00
02/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1360	2	1360	2	0.00
02/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	423	1	423	1	0.00
02/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2197	2	2197	2	0.00
02/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	324	0	324	0	0.00
02/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	371	0	371	0	0.00
02/08/2011	R208 On 02-February-12			Bond Future	8.23	92.5917	8.2330	92.5917	0.00
02/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5195	5	5195	5	0.00
02/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4976	5	4976	5	0.00
02/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5418	5	5418	5	0.00
02/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	714	1	714	1	0.00
02/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	831	1	831	1	0.00
02/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	770	1	770	1	0.00
02/08/2011	R208 On 03-May-12			Bond Future	8.32	90.5861	8.3150	90.5861	0.00
02/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5237	5	5237	5	0.00
02/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5439	5	5439	5	0.00
02/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5038	5	5038	5	0.00
02/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1440	2	1440	2	0.00
02/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1291	1	1291	1	0.00
02/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1364	1	1364	1	0.00
02/08/2011	R208 On 02-August-12			Bond Future	8.41	91.9286	8.4060	91.9286	0.00
02/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4070	4	4070	4	0.00
02/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3893	4	3893	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
02/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4252	4	4252	4	0.00
02/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2053	2	2053	2	0.00
02/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2245	2	2245	2	0.00
02/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2146	2	2146	2	0.00
02/08/2011	R209 On 04-August-11			Bond Future	8.64	77.1807	8.6430	77.1807	0.00
02/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	15	0	15	0	0.00
02/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	52	0	52	0	0.00
02/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	3	0	3	0	0.00
02/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	10513	10	10513	10	0.00
02/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	1601	2	1601	2	0.00
02/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	815	2	815	2	0.00
02/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	1194	2	1194	2	0.00
02/08/2011	R209 On 03-November-11			Bond Future	8.70	75.1759	8.7030	75.1759	2,736.00
02/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2260	2	2260	2	0.00
02/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2477	2	2477	2	0.00
02/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2053	2	2053	2	0.00
02/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2077	3	2077	3	0.00
02/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1703	2	1703	2	0.00
02/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1883	2	1883	2	0.00
02/08/2011	R209 On 02-February-12			Bond Future	8.76	76.3172	8.7620	76.3172	0.00
02/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4196	4	4196	4	0.00
02/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4428	4	4428	4	0.00
02/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3971	4	3971	4	0.00
02/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2500	3	2500	3	0.00
02/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2193	3	2193	3	0.00
02/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2341	3	2341	3	0.00
02/08/2011	R209 On 03-May-12			Bond Future	8.82	74.3164	8.8240	74.3164	0.00
02/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4650	4	4650	4	0.00
02/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4437	4	4437	4	0.00
02/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4867	4	4867	4	0.00
02/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3125	3	3125	3	0.00
02/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3457	4	3457	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
02/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3287	4	3287	4	0.00
02/08/2011	R209 On 02-August-12			Bond Future	8.89	75.4130	8.8910	75.4130	0.00
02/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5894	5	5894	5	0.00
02/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6124	6	6124	6	0.00
02/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5670	5	5670	5	0.00
02/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3334	4	3334	4	0.00
02/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3057	3	3057	3	0.00
02/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3191	4	3191	4	0.00
02/08/2011	R210 On 04-August-11			Bond Future	132.18	132.1670	132.1769	132.1670	90.00
02/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26177	26	26177	26	0.00
02/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26127	26	26127	26	0.00
02/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26227	26	26227	26	0.00
02/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11			Bond Future	132.43	132.4155	132.4255	132.4155	685.00
02/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1425	1	1425	1	0.00
02/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1475	1	1475	1	0.00
02/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1375	1	1375	1	0.00
02/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11			Bond Future	108.66	108.6031	108.6649	108.6031	0.00
02/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107165	107	107165	107	0.00
02/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107215	107	107215	107	0.00
02/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107115	107	107115	107	0.00
02/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11			Bond Future	110.27	110.2054	110.2681	110.2054	529.00
02/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109018	109	109018	109	0.00
02/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109068	109	109068	109	0.00
02/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	108968	109	108968	109	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
02/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12			Bond Future	110.61	110.5463	110.6098	110.5463	0.00
02/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	110	0	110	0	0.00
02/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	60	0	60	0	0.00
02/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	160	0	160	0	0.00
02/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11			Bond Future	107.02	106.9614	107.0180	106.9614	0.00
02/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	104518	104	104518	104	0.00
02/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	104468	104	104468	104	0.00
02/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	104568	105	104568	105	0.00
02/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11			Bond Future	108.60	108.5394	108.5968	108.5394	3,073.00
02/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106097	106	106097	106	0.00
02/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	106047	106	106047	106	0.00
02/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106147	106	106147	106	0.00
02/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12			Bond Future	108.78	108.7244	108.7825	108.7244	0.00
02/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	283	0	283	0	0.00
02/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	333	0	333	0	0.00
02/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	233	0	233	0	0.00
02/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11			Bond Future	8.64	86.9617	8.6440	86.9617	0.00
02/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	6037	7	6037	7	0.00
02/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	5128	6	5128	6	0.00
02/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	5581	6	5581	6	0.00
02/08/2011	R213 On 03-November-11			Bond Future	8.71	84.7077	8.7100	84.7077	0.00
02/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	325	0	325	0	0.00
02/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	729	0	729	0	0.00
02/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	82	1	82	1	0.00
02/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12			Bond Future	8.78	85.9967	8.7780	85.9967	0.00
02/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1756	1	1756	1	0.00
02/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2144	1	2144	1	0.00
02/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1366	1	1366	1	0.00
02/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12			Bond Future	8.85	83.7469	8.8470	83.7469	0.00
02/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3105	2	3105	2	0.00
02/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3479	3	3479	3	0.00
02/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2730	2	2730	2	0.00
02/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12			Bond Future	8.92	84.9881	8.9190	84.9881	0.00
02/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2528	2	2528	2	0.00
02/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2900	2	2900	2	0.00
02/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2153	1	2153	1	0.00
02/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
02/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
02/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
02/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
02/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
02/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
02/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
02/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
02/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
02/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
02/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
02/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
02/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
02/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
02/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
02/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
02/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
02/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
02/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
02/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
02/08/2011	RZ12 On 03-November-11	1.95	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
02/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	TRT1 On 04-August-11			Index Future	357.47	356.1790	357.4730	356.1790	100.00
02/08/2011	TRT1 On 03-November-11			Index Future	362.36	361.0050	362.3640	361.0050	0.00
02/08/2011	TRT1 On 02-February-12			Index Future	367.22	365.8850	367.2150	365.8850	0.00