



Derivatives Monthly Statistics Report

For October 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	AL7T On 03-November-11			Index Future	396.26	396.2150	396.2630	396.2150	16.00
03/10/2011	AL7T On 02-February-12			Index Future	401.95	401.9050	401.9510	401.9050	0.00
03/10/2011	ALBI On 03-November-11			Index Future	363.19	363.3260	363.1940	363.3260	1,653.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	ALBI On 02-February-12			Index Future	368.41	368.5430	368.4070	368.5430	0.00
03/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CAAG On 24-October-11			Can-Do Future	8.25	8.0688	8.2468	8.0688	0.00
03/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1547	1	1547	1	0.00
03/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1497	1	1497	1	0.00
03/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1597	1	1597	1	0.00
03/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1248	1	1248	1	14,286.00
03/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	852	1	852	1	6,757.00
03/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	92	0	92	0	11,429.00
03/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	144	0	144	0	11,765.00
03/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	60	0	60	0	11,111.00
03/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	813	1	813	1	0.00
03/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	397	1	397	1	0.00
03/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	595	1	595	1	0.00
03/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	5	0	5	0	0.00
03/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	1	0	0.00

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03/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAJ On 20-October-11			Any day expiry	8.24	8.0640	8.2418	8.0640	0.00
03/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	521	0	521	0	0.00
03/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	480	0	480	0	0.00
03/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	564	0	564	0	0.00
03/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	22	0	22	0	0.00
03/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	38	0	38	0	0.00
03/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	29	0	29	0	0.00
03/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0692	0.0838	0.0692	12,659.00
03/10/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.0953	0.1189	0.0953	18,519.00
03/10/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1343	0.1136	0.1343	12,423.00
03/10/2011	CAAN On 30-March-12			Can-Do Future	0.55	0.4830	0.5461	0.4830	100,000.00
03/10/2011	CAAO On 30-March-12			Can-Do Future	0.09	0.1348	0.0902	0.1348	100,000.00
03/10/2011	CAAP On 19-December-11			Can-Do Future	0.13	0.1521	0.1315	0.1521	12,346.00
03/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
03/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
03/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	GOVI On 03-November-11			GOVI	364.44	364.5200	364.4360	364.5200	163.00
03/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	74360	8	74360	8	0.00
03/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	74260	8	74260	8	0.00
03/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	74460	8	74460	8	0.00
03/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 02-February-12			GOVI	369.67	369.7550	369.6670	369.7550	0.00
03/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	6670	1	6670	1	0.00
03/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	6570	1	6570	1	0.00
03/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	6770	1	6770	1	0.00
03/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00

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03/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
03/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2011	IGOV On 03-November-11			Index Future	160.40	160.4670	160.3980	160.4670	85.00
03/10/2011	IGOV On 02-February-12			Index Future	162.70	162.7710	162.7000	162.7710	0.00
03/10/2011	ILBI On 02-February-12			Index Future	441.60	438.8170	441.5960	438.8170	88.00
03/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	1,000.00
03/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.46	94.5600	5.4600	94.5600	1,700.00
03/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	5,541.00
03/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.6500	5.3400	94.6500	0.00
03/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.32	94.6600	5.3200	94.6600	0.00
03/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	1,340.00
03/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.39	94.6000	5.3900	94.6000	2,890.00
03/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.57	94.4400	5.5700	94.4400	44,760.00
03/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.79	94.2100	5.7900	94.2100	990.00
03/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9100	6.0700	93.9100	790.00
03/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.6100	6.3700	93.6100	1,250.00
03/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.67	93.3200	6.6700	93.3200	0.00
03/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

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03/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	OTH1 On 03-November-11			Index Future	356.21	356.5880	356.2100	356.5880	0.00
03/10/2011	OTH1 On 02-February-12			Index Future	361.32	361.7090	361.3230	361.7090	0.00
03/10/2011	R157 On 03-November-11			Bond Future	7.01	123.5202	7.0140	123.5202	13,649.00
03/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	4542	5	4542	5	0.00
03/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	4721	5	4721	5	0.00
03/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	4363	4	4363	4	0.00
03/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	79	0	79	0	1,200.00
03/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2060	2	2060	2	0.00
03/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	562	1	562	1	400.00
03/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	765	1	765	1	0.00
03/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	442	0	442	0	400.00
03/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	64	0	64	0	1,200.00
03/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	615	1	615	1	0.00
03/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
03/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1842	2	1842	2	0.00
03/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
03/10/2011	R157 On 02-February-12			Bond Future	7.12	125.2928	7.1200	125.2928	0.00
03/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	4839	5	4839	5	0.00
03/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	4993	5	4993	5	0.00
03/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	4685	5	4685	5	0.00

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03/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	138	0	138	0	130.00
03/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1139	1	1139	1	0.00
03/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	483	0	483	0	0.00
03/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	2506	3	2506	3	130.00
03/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	4155	4	4155	4	0.00
03/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1385	1	1385	1	130.00
03/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	127	0	127	0	0.00
03/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	102	0	102	0	0.00
03/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	114	0	114	0	0.00
03/10/2011	R157 On 03-May-12			Bond Future	7.21	120.3674	7.2120	120.3674	0.00
03/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	3772	4	3772	4	0.00
03/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	3901	4	3901	4	0.00
03/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	3645	4	3645	4	0.00
03/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	473	0	473	0	0.00
03/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	414	0	414	0	0.00
03/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	442	0	442	0	0.00
03/10/2011	R157 On 02-August-12			Bond Future	7.29	122.2580	7.2930	122.2580	0.00
03/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3147	3	3147	3	0.00
03/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3045	3	3045	3	0.00
03/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3250	3	3250	3	0.00
03/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	989	1	989	1	0.00
03/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	1080	1	1080	1	0.00
03/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	1034	1	1034	1	0.00
03/10/2011	R186 On 03-November-11			Bond Future	8.66	119.6053	8.6560	119.6053	26,046.00
03/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	3703	4	3703	4	0.00
03/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4051	4	4051	4	0.00
03/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	3367	4	3367	4	0.00
03/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2172	2	2172	2	0.00
03/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	220	0	220	0	1,275.00
03/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	637	1	637	1	425.00
03/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1255	1	1255	1	0.00
03/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	4409	5	4409	5	0.00
03/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	43	0	43	0	250.00

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03/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	133	0	133	0	0.00
03/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	347	0	347	0	0.00
03/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	4687	5	4687	5	250.00
03/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	6452	6	6452	6	250.00
03/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	399	0	399	0	1,275.00
03/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	8387	8	8387	8	0.00
03/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	2243	2	2243	2	425.00
03/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	3524	3	3524	3	0.00
03/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	5544	5	5544	5	0.00
03/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	689	1	689	1	0.00
03/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	1306	1	1306	1	0.00
03/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	483	0	483	0	0.00
03/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	578	1	578	1	0.00
03/10/2011	R186 On 02-February-12			Bond Future	8.75	116.0305	8.7450	116.0305	2,501.00
03/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	4829	5	4829	5	0.00
03/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5099	5	5099	5	0.00
03/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	4567	5	4567	5	0.00
03/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	661	1	661	1	6,000.00
03/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	44	0	44	0	6,000.00
03/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1099	1	1099	1	100.00
03/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	32132	32	32132	32	0.00
03/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	103907	104	103907	104	0.00
03/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	8169	8	8169	8	0.00
03/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	20453	20	20453	20	0.00
03/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2726	3	2726	3	0.00
03/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	10244	10	10244	10	0.00
03/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	2376	2	2376	2	0.00
03/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2546	3	2546	3	100.00
03/10/2011	R186 On 03-May-12			Bond Future	8.83	117.7825	8.8280	117.7825	0.00
03/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	5646	6	5646	6	0.00
03/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	5407	6	5407	6	0.00

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03/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	5890	6	5890	6	0.00
03/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3936	4	3936	4	0.00
03/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	4327	4	4327	4	0.00
03/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	4127	4	4127	4	0.00
03/10/2011	R186 On 02-August-12			Bond Future	8.91	114.3362	8.9080	114.3362	0.00
03/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	4972	5	4972	5	0.00
03/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5181	5	5181	5	0.00
03/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	4770	5	4770	5	0.00
03/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	6611	7	6611	7	0.00
03/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	6132	6	6132	6	0.00
03/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	6367	6	6367	6	0.00
03/10/2011	R189 On 03-November-11			Bond Future	214.32	214.3184	214.3166	214.3184	0.00
03/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2317	2	2317	2	0.00
03/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2367	2	2367	2	0.00
03/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2267	2	2267	2	0.00
03/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11			Bond Future	242.17	242.1604	242.1720	242.1604	183.00
03/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3672	4	3672	4	0.00
03/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3622	4	3622	4	0.00
03/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3722	4	3722	4	0.00
03/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11			Bond Future	6.64	109.1831	6.6360	109.1831	3,084.00
03/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	3835	4	3835	4	0.00
03/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	3698	4	3698	4	0.00
03/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	3972	4	3972	4	0.00
03/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 02-February-12			Bond Future	6.72	106.3434	6.7170	106.3434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	3984	4	3984	4	0.00
03/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	3860	4	3860	4	0.00
03/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4109	4	4109	4	0.00
03/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	8	0	0.00
03/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	12	0	12	0	0.00
03/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	10	0	10	0	0.00
03/10/2011	R201 On 03-May-12			Bond Future	6.78	107.9430	6.7820	107.9430	0.00
03/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	2556	3	2556	3	0.00
03/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	2654	3	2654	3	0.00
03/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2458	2	2458	2	0.00
03/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	253	0	253	0	0.00
03/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	212	0	212	0	0.00
03/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	232	0	232	0	0.00
03/10/2011	R201 On 02-August-12			Bond Future	6.83	105.2266	6.8330	105.2266	0.00
03/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	1938	2	1938	2	0.00
03/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	1860	2	1860	2	0.00
03/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2018	2	2018	2	0.00
03/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	446	0	446	0	0.00
03/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	505	1	505	1	0.00
03/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	475	0	475	0	0.00
03/10/2011	R202 On 03-November-11			Bond Future	178.05	178.6032	178.0481	178.6032	32,686.00
03/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	177548	178	177548	178	0.00
03/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	177498	178	177498	178	0.00
03/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	177598	178	177598	178	0.00
03/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 02-February-12			Bond Future	177.94	178.5051	177.9407	178.5051	0.00
03/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	941	2	941	2	0.00
03/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	891	1	891	1	0.00
03/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	991	2	991	2	0.00
03/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00

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03/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R203 On 03-November-11			Bond Future	7.84	103.1025	7.8390	103.1025	2,109.00
03/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3095	3	3095	3	0.00
03/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3306	3	3306	3	0.00
03/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	2885	3	2885	3	0.00
03/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	75	0	75	0	0.00
03/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	46	0	46	0	0.00
03/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	60	0	60	0	0.00
03/10/2011	R203 On 02-February-12			Bond Future	7.95	104.5817	7.9540	104.5817	0.00
03/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4037	4	4037	4	0.00
03/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4208	4	4208	4	0.00
03/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	3868	4	3868	4	0.00
03/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	587	1	587	1	0.00
03/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	497	1	497	1	0.00
03/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	541	1	541	1	0.00
03/10/2011	R203 On 03-May-12			Bond Future	8.06	101.9939	8.0610	101.9939	0.00
03/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4025	4	4025	4	0.00
03/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	3880	4	3880	4	0.00
03/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4172	4	4172	4	0.00
03/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	1053	1	1053	1	0.00
03/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	1176	1	1176	1	0.00
03/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	1113	1	1113	1	0.00
03/10/2011	R203 On 02-August-12			Bond Future	8.16	103.5943	8.1620	103.5943	0.00
03/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3484	3	3484	3	0.00
03/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3364	3	3364	3	0.00
03/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	3605	4	3605	4	0.00
03/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	2022	2	2022	2	0.00
03/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	2186	2	2186	2	0.00
03/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	2103	2	2103	2	0.00
03/10/2011	R204 On 03-November-11			Bond Future	8.09	102.6564	8.0870	102.6564	3,163.00
03/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	3520	4	3520	4	0.00
03/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3284	3	3284	3	0.00
03/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	3759	4	3759	4	0.00

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03/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	56	0	56	0	0.00
03/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	90	0	90	0	0.00
03/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	71	0	71	0	0.00
03/10/2011	R204 On 02-February-12			Bond Future	8.20	100.1019	8.1950	100.1019	0.00
03/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	4583	5	4583	5	0.00
03/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4389	4	4389	4	0.00
03/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	4781	5	4781	5	0.00
03/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	503	1	503	1	0.00
03/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	599	1	599	1	0.00
03/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	549	1	549	1	0.00
03/10/2011	R204 On 03-May-12			Bond Future	8.30	101.6081	8.2980	101.6081	0.00
03/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	3820	4	3820	4	0.00
03/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	3984	4	3984	4	0.00
03/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	3665	4	3665	4	0.00
03/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1692	2	1692	2	0.00
03/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1527	2	1527	2	0.00
03/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1605	2	1605	2	0.00
03/10/2011	R204 On 02-August-12			Bond Future	8.40	99.1696	8.3970	99.1696	0.00
03/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3327	3	3327	3	0.00
03/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3457	4	3457	4	0.00
03/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3199	3	3199	3	0.00
03/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2945	3	2945	3	0.00
03/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2726	3	2726	3	0.00
03/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2834	3	2834	3	0.00
03/10/2011	R206 On 03-November-11			Bond Future	6.32	104.7135	6.3190	104.7135	12,577.00
03/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	2872	3	2872	3	0.00
03/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	2970	3	2970	3	0.00
03/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	2773	3	2773	3	0.00
03/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 02-February-12			Bond Future	6.39	102.4525	6.3870	102.4525	0.00
03/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	2892	3	2892	3	0.00

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03/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	2978	3	2978	3	0.00
03/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	2806	3	2806	3	0.00
03/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	13	0	13	0	0.00
03/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	10	0	10	0	0.00
03/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	12	0	12	0	0.00
03/10/2011	R206 On 03-May-12			Bond Future	6.44	103.9944	6.4380	103.9944	0.00
03/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	1876	2	1876	2	0.00
03/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	1814	2	1814	2	0.00
03/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	1939	2	1939	2	0.00
03/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	187	0	187	0	0.00
03/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	218	0	218	0	0.00
03/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	202	0	202	0	0.00
03/10/2011	R206 On 02-August-12			Bond Future	6.46	101.8616	6.4590	101.8616	0.00
03/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1449	1	1449	1	0.00
03/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1401	1	1401	1	0.00
03/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1496	1	1496	1	0.00
03/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	356	0	356	0	0.00
03/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	396	0	396	0	0.00
03/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	376	0	376	0	0.00
03/10/2011	R207 On 03-November-11			Bond Future	8.30	96.1363	8.2950	96.1363	8,999.00
03/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	2728	3	2728	3	0.00
03/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	2960	3	2960	3	0.00
03/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	2502	3	2502	3	0.00
03/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	248	0	248	0	2,000.00
03/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	640	1	640	1	0.00
03/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1161	1	1161	1	0.00
03/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	8	0	8	0	900.00
03/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	124	0	124	0	300.00
03/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	306	0	306	0	0.00
03/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1321	1	1321	1	0.00
03/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	732	1	732	1	900.00
03/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	2274	2	2274	2	300.00
03/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	3257	3	3257	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	852	1	852	1	2,000.00
03/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5827	6	5827	6	0.00
03/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1461	2	1461	2	2,000.00
03/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	256	0	256	0	0.00
03/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	2506	3	2506	3	0.00
03/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	170	0	170	0	0.00
03/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	210	0	210	0	0.00
03/10/2011	R207 On 02-February-12			Bond Future	8.40	93.8791	8.4000	93.8791	0.00
03/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4110	4	4110	4	0.00
03/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	3920	4	3920	4	0.00
03/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4303	4	4303	4	0.00
03/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	830	1	830	1	0.00
03/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	971	1	971	1	0.00
03/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	899	1	899	1	0.00
03/10/2011	R207 On 03-May-12			Bond Future	8.50	95.2970	8.5000	95.2970	0.00
03/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3567	4	3567	4	0.00
03/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	3721	4	3721	4	0.00
03/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3411	3	3411	3	0.00
03/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2355	2	2355	2	0.00
03/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	2143	2	2143	2	0.00
03/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	2250	2	2250	2	0.00
03/10/2011	R207 On 02-August-12			Bond Future	8.60	93.1493	8.5970	93.1493	0.00
03/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	3726	4	3726	4	0.00
03/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	3868	4	3868	4	0.00
03/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3587	4	3587	4	0.00
03/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	3057	3	3057	3	0.00
03/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2827	3	2827	3	0.00
03/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2940	3	2940	3	0.00
03/10/2011	R208 On 03-November-11			Bond Future	8.33	90.5642	8.3320	90.5642	7,097.00
03/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	2725	3	2725	3	0.00
03/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	2967	3	2967	3	0.00
03/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	2490	3	2490	3	0.00
03/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	271	0	271	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	704	1	704	1	665.00
03/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1276	1	1276	1	0.00
03/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	3469	4	3469	4	0.00
03/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	140	0	140	0	1,995.00
03/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	869	1	869	1	665.00
03/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1501	2	1501	2	0.00
03/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	315	0	315	0	0.00
03/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2602	3	2602	3	0.00
03/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	213	0	213	0	0.00
03/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	260	0	260	0	0.00
03/10/2011	R208 On 02-February-12			Bond Future	8.43	91.8611	8.4270	91.8611	0.00
03/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4297	4	4297	4	0.00
03/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	4502	5	4502	5	0.00
03/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4096	4	4096	4	0.00
03/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	1097	1	1097	1	0.00
03/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	944	1	944	1	0.00
03/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	1018	1	1018	1	0.00
03/10/2011	R208 On 03-May-12			Bond Future	8.52	89.8500	8.5170	89.8500	0.00
03/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	4531	5	4531	5	0.00
03/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4352	4	4352	4	0.00
03/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	4714	5	4714	5	0.00
03/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1731	2	1731	2	0.00
03/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1919	2	1919	2	0.00
03/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1822	2	1822	2	0.00
03/10/2011	R208 On 02-August-12			Bond Future	8.60	91.2553	8.6020	91.2553	0.00
03/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	3977	4	3977	4	0.00
03/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	3824	4	3824	4	0.00
03/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4133	4	4133	4	0.00
03/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	3036	3	3036	3	0.00
03/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	3279	3	3279	3	0.00
03/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	3156	3	3156	3	0.00
03/10/2011	R209 On 03-November-11			Bond Future	9.00	73.9974	8.9960	73.9974	1,374.00
03/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	693	1	693	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	582	1	582	1	0.00
03/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	818	1	818	1	0.00
03/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	2343	2	2343	2	0.00
03/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2905	3	2905	3	0.00
03/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2616	2	2616	2	0.00
03/10/2011	R209 On 02-February-12			Bond Future	9.07	75.0613	9.0720	75.0613	0.00
03/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2777	3	2777	3	0.00
03/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2602	3	2602	3	0.00
03/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	2959	3	2959	3	0.00
03/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	3125	3	3125	3	0.00
03/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3532	3	3532	3	0.00
03/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	3324	3	3324	3	0.00
03/10/2011	R209 On 03-May-12			Bond Future	9.14	73.0461	9.1430	73.0461	0.00
03/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3467	4	3467	4	0.00
03/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3642	4	3642	4	0.00
03/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3297	3	3297	3	0.00
03/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4758	5	4758	5	0.00
03/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4340	4	4340	4	0.00
03/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4545	4	4545	4	0.00
03/10/2011	R209 On 02-August-12			Bond Future	9.21	74.1962	9.2100	74.1962	0.00
03/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	4996	5	4996	5	0.00
03/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5182	5	5182	5	0.00
03/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4812	5	4812	5	0.00
03/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4886	5	4886	5	0.00
03/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4525	4	4525	4	0.00
03/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4703	5	4703	5	0.00
03/10/2011	R210 On 03-November-11			Bond Future	132.70	133.2279	132.7022	133.2279	750.00
03/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1702	2	1702	2	0.00
03/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1752	2	1752	2	0.00
03/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	1652	2	1652	2	0.00
03/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R210 On 03-November-11	131.00	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
03/10/2011	R211 On 03-November-11			Bond Future	112.96	112.9607	112.9630	112.9607	529.00
03/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111713	112	111713	112	0.00
03/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111663	112	111663	112	0.00
03/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111763	112	111763	112	0.00
03/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12			Bond Future	113.25	113.2452	113.2468	113.2452	0.00
03/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2747	3	2747	3	0.00
03/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2697	3	2697	3	0.00
03/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2797	3	2797	3	0.00
03/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 03-November-11			Bond Future	109.95	110.0405	109.9476	110.0405	2,667.00
03/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107448	108	107448	108	0.00
03/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107398	107	107398	107	0.00
03/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107498	108	107498	108	0.00
03/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 02-February-12			Bond Future	110.06	110.1526	110.0576	110.1526	0.00
03/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1558	2	1558	2	0.00
03/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1608	2	1608	2	0.00
03/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1508	2	1508	2	0.00
03/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11			Bond Future	9.01	83.3027	9.0100	83.3027	0.00
03/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	2474	2	2474	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
03/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1664	1	1664	1	0.00
03/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	2068	2	2068	2	0.00
03/10/2011	R213 On 02-February-12			Bond Future	9.10	84.5033	9.0970	84.5033	0.00
03/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	1141	1	1141	1	0.00
03/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	362	0	362	0	0.00
03/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	750	1	750	1	0.00
03/10/2011	R213 On 03-May-12			Bond Future	9.17	82.2357	9.1740	82.2357	0.00
03/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	572	1	572	1	0.00
03/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	945	1	945	1	0.00
03/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	196	0	196	0	0.00
03/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12			Bond Future	9.25	83.5211	9.2460	83.5211	0.00
03/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	30	0	30	0	0.00
03/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	402	1	402	1	0.00
03/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	345	0	345	0	0.00
03/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
03/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
03/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
03/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
03/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
03/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
03/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00

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03/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
03/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
03/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
03/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
03/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
03/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
03/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00