



Derivatives Monthly Statistics Report

For November 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	AL7T On 03-November-11			Index Future	405.08	407.2700	405.0800	407.2700	1.00
01/11/2011	AL7T On 02-February-12			Index Future	410.89	413.1090	410.8870	413.1090	16.00
01/11/2011	AL7T On 03-May-12			Index Future	417.07	419.3280	417.0720	419.3280	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
01/11/2011	ALBI On 03-November-11			Index Future	369.40	371.6250	369.4030	371.6250	1,435.00
01/11/2011	ALBI On 02-February-12			Index Future	374.70	376.9530	374.6990	376.9530	926.00
01/11/2011	ALBI On 03-May-12			Index Future	380.34	382.6270	380.3400	382.6270	0.00
01/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	CAAK On 19-December-11			Can-Do Future	0.10	0.0691	0.1005	0.0691	12,659.00
01/11/2011	CAAL On 19-December-11			Can-Do Future	0.11	0.0715	0.1103	0.0715	18,519.00
01/11/2011	CAAM On 19-December-11			Can-Do Future	0.17	0.2152	0.1678	0.2152	12,423.00
01/11/2011	CAAN On 30-March-12			Can-Do Future	0.43	0.3365	0.4321	0.3365	100,000.00
01/11/2011	CAAO On 30-March-12			Can-Do Future	0.11	0.1720	0.1129	0.1720	100,000.00
01/11/2011	CAAP On 19-December-11			Can-Do Future	0.19	0.2431	0.1924	0.2431	12,346.00
01/11/2011	CAAR On 19-December-11			Can-Do Future	0.11	0.0725	0.1086	0.0725	18,750.00
01/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
01/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	CS33 On 15-September-33			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
01/11/2011	GOVI On 03-November-11			GOVI	370.81	372.8200	370.8130	372.8200	62.00
01/11/2011	GOVI On 03-November-11	357.00	Call	GOVI	138130	16	138130	16	0.00
01/11/2011	GOVI On 03-November-11	357.01	Call	GOVI	138030	16	138030	16	0.00
01/11/2011	GOVI On 03-November-11	356.99	Call	GOVI	138230	16	138230	16	0.00
01/11/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 02-February-12			GOVI	376.13	378.1650	376.1300	378.1650	102.00
01/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	71300	9	71300	9	0.00
01/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	71200	9	71200	9	0.00
01/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	71400	9	71400	9	0.00
01/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 03-May-12			GOVI	381.79	383.8580	381.7910	383.8580	0.00
01/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	2	0	2	0.00
01/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	2	0	2	0.00
01/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	2	0	2	0.00
01/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	1990	0	1990	0	0.00
01/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	2190	0	2190	0	0.00
01/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	2090	0	2090	0	0.00
01/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2011	IGOV On 03-November-11			Index Future	160.22	159.7210	160.2160	159.7210	90.00
01/11/2011	IGOV On 02-February-12			Index Future	162.51	162.0110	162.5130	162.0110	3.00
01/11/2011	IGOV On 03-May-12			Index Future	164.96	164.4490	164.9590	164.4490	0.00
01/11/2011	ILBI On 02-February-12			Index Future	438.69	439.0920	438.6870	439.0920	88.00
01/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.53	94.4800	5.5300	94.4800	1,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.47	94.5400	5.4700	94.5400	5,541.00
01/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.41	94.6000	5.4100	94.6000	700.00
01/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.36	94.6500	5.3600	94.6500	0.00
01/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.32	94.6900	5.3200	94.6900	1,340.00
01/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	0.00
01/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.30	94.7100	5.3000	94.7100	2,890.00
01/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.38	94.6400	5.3800	94.6400	44,760.00
01/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.53	94.4900	5.5300	94.4900	990.00
01/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.74	94.2900	5.7400	94.2900	790.00
01/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.98	94.0500	5.9800	94.0500	1,250.00
01/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.23	93.7800	6.2300	93.7800	0.00
01/11/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/11/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/11/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/11/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/11/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/11/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/11/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2011	OTH1 On 03-November-11			Index Future	361.52	364.8860	361.5240	364.8860	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
01/11/2011	OTH1 On 02-February-12			Index Future	366.71	370.1170	366.7070	370.1170	0.00
01/11/2011	R157 On 03-November-11			Bond Future	6.64	125.1597	6.6380	125.1597	12,896.00
01/11/2011	R157 On 03-November-11	8.25	Call	Bond Future	5967	6	5967	6	0.00
01/11/2011	R157 On 03-November-11	8.30	Call	Bond Future	6146	6	6146	6	0.00
01/11/2011	R157 On 03-November-11	8.20	Call	Bond Future	5788	6	5788	6	0.00
01/11/2011	R157 On 03-November-11	6.55	Call	Bond Future	37	0	37	0	1,200.00
01/11/2011	R157 On 03-November-11	7.00	Call	Bond Future	1373	2	1373	2	400.00
01/11/2011	R157 On 03-November-11	7.10	Call	Bond Future	1749	2	1749	2	0.00
01/11/2011	R157 On 03-November-11	7.55	Call	Bond Future	3422	4	3422	4	0.00
01/11/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
01/11/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	400.00
01/11/2011	R157 On 03-November-11	7.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	6.55	Put	Bond Future	374	0	374	0	0.00
01/11/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 02-February-12			Bond Future	6.71	126.9540	6.7120	126.9540	3,684.00
01/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6187	6	6187	6	0.00
01/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6351	7	6351	7	0.00
01/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6024	6	6024	6	0.00
01/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	711	1	711	1	0.00
01/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	132	0	132	0	130.00
01/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1766	2	1766	2	0.00
01/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	320	0	320	0	3,960.00
01/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	560	1	560	1	1,320.00
01/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	884	1	884	1	0.00
01/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2159	2	2159	2	0.00
01/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	435	0	435	0	3,960.00
01/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1105	1	1105	1	1,320.00
01/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1499	1	1499	1	0.00
01/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	568	1	568	1	130.00
01/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1982	2	1982	2	0.00
01/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1290	1	1290	1	130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2705	3	2705	3	0.00
01/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	23	0	23	0	0.00
01/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	16	0	16	0	0.00
01/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	19	0	19	0	0.00
01/11/2011	R157 On 03-May-12			Bond Future	6.77	122.0546	6.7670	122.0546	0.00
01/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5048	5	5048	5	0.00
01/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4911	5	4911	5	0.00
01/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5186	5	5186	5	0.00
01/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	233	0	233	0	0.00
01/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	273	0	273	0	0.00
01/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	253	0	253	0	0.00
01/11/2011	R157 On 02-August-12			Bond Future	6.81	123.9360	6.8130	123.9360	0.00
01/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4284	4	4284	4	0.00
01/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4396	5	4396	5	0.00
01/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4173	4	4173	4	0.00
01/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	744	1	744	1	0.00
01/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	672	1	672	1	0.00
01/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	708	1	708	1	0.00
01/11/2011	R157 On 01-November-12			Bond Future	6.95	118.8213	6.9510	118.8213	0.00
01/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1992	2	1992	2	0.00
01/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2082	2	2082	2	0.00
01/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1905	2	1905	2	0.00
01/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1908	2	1908	2	0.00
01/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1803	2	1803	2	0.00
01/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1854	2	1854	2	0.00
01/11/2011	R186 On 03-November-11			Bond Future	8.42	122.8091	8.4180	122.8091	14,482.00
01/11/2011	R186 On 03-November-11	9.00	Call	Bond Future	5361	7	5361	7	0.00
01/11/2011	R186 On 03-November-11	9.05	Call	Bond Future	5805	7	5805	7	0.00
01/11/2011	R186 On 03-November-11	8.95	Call	Bond Future	4915	6	4915	6	0.00
01/11/2011	R186 On 03-November-11	8.75	Call	Bond Future	3103	4	3103	4	0.00
01/11/2011	R186 On 03-November-11	8.10	Call	Bond Future	1	0	1	0	1,275.00
01/11/2011	R186 On 03-November-11	8.35	Call	Bond Future	187	1	187	1	425.00
01/11/2011	R186 On 03-November-11	8.55	Call	Bond Future	1317	2	1317	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
01/11/2011	R186 On 03-November-11	9.10	Call	Bond Future	6246	7	6246	7	0.00
01/11/2011	R186 On 03-November-11	8.20	Call	Bond Future	12	0	12	0	0.00
01/11/2011	R186 On 03-November-11	7.80	Call	Bond Future	0	0	0	0	250.00
01/11/2011	R186 On 03-November-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	8.00	Put	Bond Future	4082	3	4082	3	250.00
01/11/2011	R186 On 03-November-11	8.20	Put	Bond Future	2116	1	2116	1	250.00
01/11/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	1,275.00
01/11/2011	R186 On 03-November-11	7.80	Put	Bond Future	6108	5	6108	5	0.00
01/11/2011	R186 On 03-November-11	8.55	Put	Bond Future	69	0	69	0	425.00
01/11/2011	R186 On 03-November-11	8.35	Put	Bond Future	838	0	838	0	0.00
01/11/2011	R186 On 03-November-11	8.10	Put	Bond Future	3088	2	3088	2	0.00
01/11/2011	R186 On 03-November-11	8.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12			Bond Future	8.50	119.2757	8.4990	119.2757	19,032.00
01/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	6571	7	6571	7	0.00
01/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	6886	8	6886	8	0.00
01/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6261	7	6261	7	0.00
01/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	992	1	992	1	6,000.00
01/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	52	0	52	0	6,000.00
01/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	34400	36	34400	36	0.00
01/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	106174	107	106174	107	0.00
01/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1679	2	1679	2	100.00
01/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6481	6	6481	6	0.00
01/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18194	17	18194	17	0.00
01/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	2153	2	2153	2	0.00
01/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8307	7	8307	7	0.00
01/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1896	2	1896	2	0.00
01/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	2021	2	2021	2	100.00
01/11/2011	R186 On 03-May-12			Bond Future	8.57	121.0778	8.5740	121.0778	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
01/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7162	8	7162	8	0.00
01/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7451	8	7451	8	0.00
01/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6875	8	6875	8	0.00
01/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3497	3	3497	3	0.00
01/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3199	3	3199	3	0.00
01/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3346	3	3346	3	0.00
01/11/2011	R186 On 02-August-12			Bond Future	8.65	117.6525	8.6480	117.6525	0.00
01/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6450	7	6450	7	0.00
01/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6196	7	6196	7	0.00
01/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6709	7	6709	7	0.00
01/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5351	5	5351	5	0.00
01/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5729	5	5729	5	0.00
01/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5536	5	5536	5	0.00
01/11/2011	R186 On 01-November-12			Bond Future	8.75	119.2510	8.7480	119.2510	0.00
01/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6870	8	6870	8	0.00
01/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6624	7	6624	7	0.00
01/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7119	8	7119	8	0.00
01/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6662	6	6662	6	0.00
01/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7048	6	7048	6	0.00
01/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6852	6	6852	6	0.00
01/11/2011	R189 On 03-November-11			Bond Future	215.76	214.8131	215.7588	214.8131	0.00
01/11/2011	R189 On 03-November-11	212.00	Call	Bond Future	3759	3	3759	3	0.00
01/11/2011	R189 On 03-November-11	212.05	Call	Bond Future	3709	3	3709	3	0.00
01/11/2011	R189 On 03-November-11	211.95	Call	Bond Future	3809	3	3809	3	0.00
01/11/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 02-February-12			Bond Future	218.85	217.8928	218.8521	217.8928	0.00
01/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	852	0	852	0	0.00
01/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	802	0	802	0	0.00
01/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	902	0	902	0	0.00
01/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 02-February-12	218.05	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
01/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 03-November-11			Bond Future	242.36	240.6199	242.3599	240.6199	0.00
01/11/2011	R197 On 03-November-11	238.50	Call	Bond Future	3860	2	3860	2	0.00
01/11/2011	R197 On 03-November-11	238.45	Call	Bond Future	3910	2	3910	2	0.00
01/11/2011	R197 On 03-November-11	238.55	Call	Bond Future	3810	2	3810	2	0.00
01/11/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12			Bond Future	240.78	239.0557	240.7805	239.0557	418.00
01/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	3781	2	3781	2	0.00
01/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	3831	2	3831	2	0.00
01/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	3731	2	3731	2	0.00
01/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11			Bond Future	6.23	110.5018	6.2320	110.5018	2,300.00
01/11/2011	R201 On 03-November-11	8.00	Call	Bond Future	5005	5	5005	5	0.00
01/11/2011	R201 On 03-November-11	8.05	Call	Bond Future	5142	5	5142	5	0.00
01/11/2011	R201 On 03-November-11	7.95	Call	Bond Future	4868	5	4868	5	0.00
01/11/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 02-February-12			Bond Future	6.27	107.6786	6.2730	107.6786	993.00
01/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5166	5	5166	5	0.00
01/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5292	5	5292	5	0.00
01/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5041	5	5041	5	0.00
01/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	6	0	6	0	0.00
01/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	4	0	4	0	0.00
01/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	4	0	4	0	0.00
01/11/2011	R201 On 03-May-12			Bond Future	6.29	109.3000	6.2910	109.3000	0.00
01/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3665	4	3665	4	0.00
01/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3559	4	3559	4	0.00
01/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3771	4	3771	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
01/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	125	0	125	0	0.00
01/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	150	0	150	0	0.00
01/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	137	0	137	0	0.00
01/11/2011	R201 On 02-August-12			Bond Future	6.30	106.5767	6.2970	106.5767	0.00
01/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3063	3	3063	3	0.00
01/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3148	3	3148	3	0.00
01/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2978	3	2978	3	0.00
01/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	428	0	428	0	0.00
01/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	381	0	381	0	0.00
01/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	404	0	404	0	0.00
01/11/2011	R201 On 01-November-12			Bond Future	6.40	108.0282	6.3960	108.0282	0.00
01/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1322	1	1322	1	0.00
01/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1386	1	1386	1	0.00
01/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1258	1	1258	1	0.00
01/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1149	1	1149	1	0.00
01/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1076	1	1076	1	0.00
01/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1113	1	1113	1	0.00
01/11/2011	R202 On 03-November-11			Bond Future	176.23	174.3514	176.2312	174.3514	400.00
01/11/2011	R202 On 03-November-11	0.50	Call	Bond Future	175731	174	175731	174	0.00
01/11/2011	R202 On 03-November-11	0.55	Call	Bond Future	175681	174	175681	174	0.00
01/11/2011	R202 On 03-November-11	0.45	Call	Bond Future	175781	174	175781	174	0.00
01/11/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12			Bond Future	176.07	174.1879	176.0733	174.1879	34,086.00
01/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	977	3	977	3	0.00
01/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	877	3	877	3	0.00
01/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	927	3	927	3	0.00
01/11/2011	R203 On 03-November-11			Bond Future	7.41	105.4318	7.4140	105.4318	937.00
01/11/2011	R203 On 03-November-11	8.50	Call	Bond Future	5048	5	5048	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
01/11/2011	R203 On 03-November-11	8.45	Call	Bond Future	4822	5	4822	5	0.00
01/11/2011	R203 On 03-November-11	8.55	Call	Bond Future	5273	6	5273	6	0.00
01/11/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 02-February-12			Bond Future	7.51	106.9395	7.5060	106.9395	1,961.00
01/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5803	6	5803	6	0.00
01/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5992	6	5992	6	0.00
01/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5615	6	5615	6	0.00
01/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	566	1	566	1	2,640.00
01/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	971	1	971	1	880.00
01/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1279	1	1279	1	0.00
01/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2940	3	2940	3	0.00
01/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	922	1	922	1	2,640.00
01/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	2000	2	2000	2	880.00
01/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2390	2	2390	2	0.00
01/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	299	0	299	0	0.00
01/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3163	3	3163	3	0.00
01/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	246	0	246	0	0.00
01/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	272	0	272	0	0.00
01/11/2011	R203 On 03-May-12			Bond Future	7.59	104.3903	7.5860	104.3903	0.00
01/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5811	6	5811	6	0.00
01/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5971	6	5971	6	0.00
01/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5652	6	5652	6	0.00
01/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	879	1	879	1	0.00
01/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	783	1	783	1	0.00
01/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	830	1	830	1	0.00
01/11/2011	R203 On 02-August-12			Bond Future	7.66	105.9975	7.6640	105.9975	0.00
01/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5280	6	5280	6	0.00
01/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5412	6	5412	6	0.00
01/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5128	5	5128	5	0.00
01/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1873	2	1873	2	0.00
01/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1752	2	1752	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
01/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1822	2	1822	2	0.00
01/11/2011	R203 On 01-November-12			Bond Future	7.80	103.2862	7.8000	103.2862	0.00
01/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	2901	3	2901	3	0.00
01/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2782	3	2782	3	0.00
01/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3023	3	3023	3	0.00
01/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3023	3	3023	3	0.00
01/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3185	3	3185	3	0.00
01/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3102	3	3102	3	0.00
01/11/2011	R204 On 03-November-11			Bond Future	7.70	105.1104	7.6990	105.1104	697.00
01/11/2011	R204 On 03-November-11	8.75	Call	Bond Future	5540	6	5540	6	0.00
01/11/2011	R204 On 03-November-11	8.80	Call	Bond Future	5794	6	5794	6	0.00
01/11/2011	R204 On 03-November-11	8.70	Call	Bond Future	5285	6	5285	6	0.00
01/11/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R204 On 02-February-12			Bond Future	7.79	102.5855	7.7880	102.5855	2,792.00
01/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6512	7	6512	7	0.00
01/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6302	7	6302	7	0.00
01/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6724	7	6724	7	0.00
01/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	325	0	325	0	0.00
01/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	391	0	391	0	0.00
01/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	357	0	357	0	0.00
01/11/2011	R204 On 03-May-12			Bond Future	7.87	104.1306	7.8710	104.1306	0.00
01/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5661	6	5661	6	0.00
01/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5478	6	5478	6	0.00
01/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5833	6	5833	6	0.00
01/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1225	1	1225	1	0.00
01/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1353	1	1353	1	0.00
01/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1294	1	1294	1	0.00
01/11/2011	R204 On 02-August-12			Bond Future	7.95	101.7040	7.9520	101.7040	0.00
01/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5154	5	5154	5	0.00
01/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4988	5	4988	5	0.00
01/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5322	6	5322	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
01/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2425	2	2425	2	0.00
01/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2568	2	2568	2	0.00
01/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2495	2	2495	2	0.00
01/11/2011	R204 On 01-November-12			Bond Future	8.08	103.0877	8.0780	103.0877	0.00
01/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3623	4	3623	4	0.00
01/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3764	4	3764	4	0.00
01/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3486	4	3486	4	0.00
01/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4096	4	4096	4	0.00
01/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3897	4	3897	4	0.00
01/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3994	4	3994	4	0.00
01/11/2011	R206 On 03-November-11			Bond Future	5.97	105.5557	5.9650	105.5557	12,577.00
01/11/2011	R206 On 03-November-11	7.75	Call	Bond Future	3599	4	3599	4	0.00
01/11/2011	R206 On 03-November-11	7.70	Call	Bond Future	3500	4	3500	4	0.00
01/11/2011	R206 On 03-November-11	7.80	Call	Bond Future	3697	4	3697	4	0.00
01/11/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 02-February-12			Bond Future	5.99	103.3048	5.9850	103.3048	0.00
01/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3616	4	3616	4	0.00
01/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3703	4	3703	4	0.00
01/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3528	4	3528	4	0.00
01/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	1	0	0.00
01/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	1	0	0.00
01/11/2011	R206 On 03-May-12			Bond Future	5.97	104.8600	5.9720	104.8600	0.00
01/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2466	3	2466	3	0.00
01/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2539	3	2539	3	0.00
01/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2393	2	2393	2	0.00
01/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	50	0	50	0	0.00
01/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	40	0	40	0	0.00
01/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	45	0	45	0	0.00
01/11/2011	R206 On 02-August-12			Bond Future	5.92	102.7133	5.9240	102.7133	0.00
01/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1961	2	1961	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
01/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	2017	2	2017	2	0.00
01/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1904	2	1904	2	0.00
01/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	164	0	164	0	0.00
01/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	142	0	142	0	0.00
01/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	154	0	154	0	0.00
01/11/2011	R206 On 01-November-12			Bond Future	6.01	104.1123	6.0050	104.1123	0.00
01/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	600	1	600	1	0.00
01/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	565	1	565	1	0.00
01/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	634	1	634	1	0.00
01/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	582	1	582	1	0.00
01/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	628	1	628	1	0.00
01/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	606	1	606	1	0.00
01/11/2011	R207 On 03-November-11			Bond Future	7.91	98.8180	7.9140	98.8180	8,016.00
01/11/2011	R207 On 03-November-11	8.75	Call	Bond Future	4695	5	4695	5	0.00
01/11/2011	R207 On 03-November-11	8.80	Call	Bond Future	4966	5	4966	5	0.00
01/11/2011	R207 On 03-November-11	8.70	Call	Bond Future	4422	5	4422	5	0.00
01/11/2011	R207 On 03-November-11	7.90	Call	Bond Future	217	1	217	1	2,000.00
01/11/2011	R207 On 03-November-11	8.15	Call	Bond Future	1359	2	1359	2	0.00
01/11/2011	R207 On 03-November-11	8.35	Call	Bond Future	2485	3	2485	3	0.00
01/11/2011	R207 On 03-November-11	7.30	Call	Bond Future	0	0	0	0	900.00
01/11/2011	R207 On 03-November-11	7.95	Call	Bond Future	373	1	373	1	0.00
01/11/2011	R207 On 03-November-11	8.40	Call	Bond Future	2765	3	2765	3	0.00
01/11/2011	R207 On 03-November-11	7.75	Call	Bond Future	19	0	19	0	300.00
01/11/2011	R207 On 03-November-11	7.95	Put	Bond Future	165	0	165	0	300.00
01/11/2011	R207 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	900.00
01/11/2011	R207 On 03-November-11	7.75	Put	Bond Future	975	1	975	1	0.00
01/11/2011	R207 On 03-November-11	8.35	Put	Bond Future	0	0	0	0	2,000.00
01/11/2011	R207 On 03-November-11	7.30	Put	Bond Future	3642	3	3642	3	0.00
01/11/2011	R207 On 03-November-11	8.15	Put	Bond Future	4	0	4	0	2,000.00
01/11/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R207 On 03-November-11	7.90	Put	Bond Future	298	0	298	0	0.00
01/11/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R207 On 03-November-11	8.75	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
01/11/2011	R207 On 02-February-12			Bond Future	8.00	96.5974	8.0010	96.5974	6,150.00
01/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5933	6	5933	6	0.00
01/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6150	7	6150	7	0.00
01/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5708	6	5708	6	0.00
01/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	539	1	539	1	1,920.00
01/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1077	1	1077	1	640.00
01/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1566	2	1566	2	0.00
01/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3787	4	3787	4	0.00
01/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	1027	1	1027	1	1,920.00
01/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2422	2	2422	2	640.00
01/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3081	3	3081	3	0.00
01/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	544	0	544	0	0.00
01/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4297	4	4297	4	0.00
01/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	462	0	462	0	0.00
01/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	506	0	506	0	0.00
01/11/2011	R207 On 03-May-12			Bond Future	8.08	98.0474	8.0840	98.0474	0.00
01/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5210	6	5210	6	0.00
01/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5023	5	5023	5	0.00
01/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5400	6	5400	6	0.00
01/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1577	1	1577	1	0.00
01/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1722	2	1722	2	0.00
01/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1648	2	1648	2	0.00
01/11/2011	R207 On 02-August-12			Bond Future	8.17	95.9204	8.1670	95.9204	0.00
01/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5569	6	5569	6	0.00
01/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5390	6	5390	6	0.00
01/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5749	6	5749	6	0.00
01/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2455	2	2455	2	0.00
01/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2607	2	2607	2	0.00
01/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2530	2	2530	2	0.00
01/11/2011	R207 On 01-November-12			Bond Future	8.28	97.2270	8.2840	97.2270	0.00
01/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3971	4	3971	4	0.00
01/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4124	4	4124	4	0.00
01/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3822	4	3822	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
01/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4256	4	4256	4	0.00
01/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4042	4	4042	4	0.00
01/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4146	4	4146	4	0.00
01/11/2011	R208 On 03-November-11			Bond Future	7.98	93.3129	7.9780	93.3129	1,996.00
01/11/2011	R208 On 03-November-11	8.75	Call	Bond Future	4623	5	4623	5	0.00
01/11/2011	R208 On 03-November-11	8.80	Call	Bond Future	4912	6	4912	6	0.00
01/11/2011	R208 On 03-November-11	8.70	Call	Bond Future	4333	5	4333	5	0.00
01/11/2011	R208 On 03-November-11	7.95	Call	Bond Future	192	1	192	1	1,995.00
01/11/2011	R208 On 03-November-11	8.90	Call	Bond Future	5487	6	5487	6	0.00
01/11/2011	R208 On 03-November-11	8.20	Call	Bond Future	1366	2	1366	2	665.00
01/11/2011	R208 On 03-November-11	8.40	Call	Bond Future	2565	3	2565	3	0.00
01/11/2011	R208 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	665.00
01/11/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
01/11/2011	R208 On 03-November-11	8.20	Put	Bond Future	5	0	5	0	0.00
01/11/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R208 On 03-November-11	7.95	Put	Bond Future	365	0	365	0	0.00
01/11/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R208 On 02-February-12			Bond Future	8.06	94.6524	8.0600	94.6524	6,647.00
01/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5997	7	5997	7	0.00
01/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6227	7	6227	7	0.00
01/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	5759	6	5759	6	0.00
01/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	585	1	585	1	2,880.00
01/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1063	1	1063	1	960.00
01/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1576	2	1576	2	0.00
01/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3942	4	3942	4	0.00
01/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	1041	1	1041	1	2,880.00
01/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2549	2	2549	2	960.00
01/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3271	3	3271	3	0.00
01/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	576	0	576	0	0.00
01/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4366	4	4366	4	0.00
01/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	486	0	486	0	0.00
01/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	535	0	535	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
01/11/2011	R208 On 03-May-12			Bond Future	8.13	92.6801	8.1340	92.6801	0.00
01/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6368	7	6368	7	0.00
01/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6563	7	6563	7	0.00
01/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6157	7	6157	7	0.00
01/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1499	1	1499	1	0.00
01/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1355	1	1355	1	0.00
01/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1435	1	1435	1	0.00
01/11/2011	R208 On 02-August-12			Bond Future	8.21	94.1094	8.2080	94.1094	0.00
01/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5738	6	5738	6	0.00
01/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5930	6	5930	6	0.00
01/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5548	6	5548	6	0.00
01/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2769	3	2769	3	0.00
01/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2599	2	2599	2	0.00
01/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2683	2	2683	2	0.00
01/11/2011	R208 On 01-November-12			Bond Future	8.32	91.9964	8.3160	91.9964	0.00
01/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4016	4	4016	4	0.00
01/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3857	4	3857	4	0.00
01/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4179	5	4179	5	0.00
01/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4269	4	4269	4	0.00
01/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4510	4	4510	4	0.00
01/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4387	4	4387	4	0.00
01/11/2011	R209 On 03-November-11			Bond Future	8.89	75.7085	8.8880	75.7085	1,624.00
01/11/2011	R209 On 03-November-11	8.75	Call	Bond Future	56	1	56	1	0.00
01/11/2011	R209 On 03-November-11	8.80	Call	Bond Future	124	1	124	1	0.00
01/11/2011	R209 On 03-November-11	8.70	Call	Bond Future	22	0	22	0	0.00
01/11/2011	R209 On 03-November-11	8.70	Put	Bond Future	1511	1	1511	1	0.00
01/11/2011	R209 On 03-November-11	8.80	Put	Bond Future	815	0	815	0	0.00
01/11/2011	R209 On 03-November-11	8.75	Put	Bond Future	1144	0	1144	0	0.00
01/11/2011	R209 On 02-February-12			Bond Future	8.96	76.7961	8.9610	76.7961	1,374.00
01/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3189	4	3189	4	0.00
01/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3003	4	3003	4	0.00
01/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3381	4	3381	4	0.00
01/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2702	2	2702	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
01/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	3088	3	3088	3	0.00
01/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2890	2	2890	2	0.00
01/11/2011	R209 On 03-May-12			Bond Future	9.03	74.8126	9.0280	74.8126	0.00
01/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4066	5	4066	5	0.00
01/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3891	5	3891	5	0.00
01/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4245	5	4245	5	0.00
01/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	4078	4	4078	4	0.00
01/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4487	4	4487	4	0.00
01/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4279	4	4279	4	0.00
01/11/2011	R209 On 02-August-12			Bond Future	9.10	75.9644	9.0950	75.9644	0.00
01/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5723	6	5723	6	0.00
01/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5541	6	5541	6	0.00
01/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5908	7	5908	7	0.00
01/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4397	4	4397	4	0.00
01/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4760	4	4760	4	0.00
01/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4575	4	4575	4	0.00
01/11/2011	R209 On 01-November-12			Bond Future	9.18	73.8573	9.1810	73.8573	0.00
01/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5192	6	5192	6	0.00
01/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5355	6	5355	6	0.00
01/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5032	6	5032	6	0.00
01/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6770	6	6770	6	0.00
01/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6333	6	6333	6	0.00
01/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6548	6	6548	6	0.00
01/11/2011	R210 On 03-November-11			Bond Future	131.15	129.8764	131.1489	129.8764	0.00
01/11/2011	R210 On 03-November-11	131.00	Call	Bond Future	149	0	149	0	0.00
01/11/2011	R210 On 03-November-11	131.05	Call	Bond Future	99	0	99	0	0.00
01/11/2011	R210 On 03-November-11	130.95	Call	Bond Future	199	0	199	0	0.00
01/11/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	1	0	1	0.00
01/11/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	1	0	1	0.00
01/11/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	1	0	1	0.00
01/11/2011	R210 On 02-February-12			Bond Future	133.03	131.7384	133.0293	131.7384	750.00
01/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	2029	1	2029	1	0.00
01/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	2079	1	2079	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
01/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	1979	1	1979	1	0.00
01/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 03-November-11			Bond Future	114.26	113.6981	114.2581	113.6981	49.00
01/11/2011	R211 On 03-November-11	1.25	Call	Bond Future	113008	112	113008	112	0.00
01/11/2011	R211 On 03-November-11	1.30	Call	Bond Future	112958	112	112958	112	0.00
01/11/2011	R211 On 03-November-11	1.20	Call	Bond Future	113058	112	113058	112	0.00
01/11/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 02-February-12			Bond Future	114.56	113.9905	114.5581	113.9905	480.00
01/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4058	3	4058	3	0.00
01/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4108	4	4108	4	0.00
01/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4008	3	4008	3	0.00
01/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 03-November-11			Bond Future	109.76	109.2694	109.7576	109.2694	772.00
01/11/2011	R212 On 03-November-11	2.50	Call	Bond Future	107258	107	107258	107	0.00
01/11/2011	R212 On 03-November-11	2.55	Call	Bond Future	107208	107	107208	107	0.00
01/11/2011	R212 On 03-November-11	2.45	Call	Bond Future	107308	107	107308	107	0.00
01/11/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 02-February-12			Bond Future	109.86	109.3677	109.8624	109.3677	2,667.00
01/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	1362	1	1362	1	0.00
01/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	1312	1	1312	1	0.00
01/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	1412	1	1412	1	0.00
01/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R213 On 03-November-11			Bond Future	8.87	85.2734	8.8680	85.2734	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
01/11/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	1	0	1	0.00
01/11/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R213 On 03-November-11	8.70	Put	Bond Future	1355	0	1355	0	0.00
01/11/2011	R213 On 03-November-11	8.80	Put	Bond Future	544	0	544	0	0.00
01/11/2011	R213 On 03-November-11	8.75	Put	Bond Future	948	0	948	0	0.00
01/11/2011	R213 On 02-February-12			Bond Future	8.95	86.4983	8.9510	86.4983	0.00
01/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3473	4	3473	4	0.00
01/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3686	4	3686	4	0.00
01/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3266	4	3266	4	0.00
01/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3274	3	3274	3	0.00
01/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2915	2	2915	2	0.00
01/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	3090	3	3090	3	0.00
01/11/2011	R213 On 03-May-12			Bond Future	9.02	84.2574	9.0230	84.2574	0.00
01/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5354	6	5354	6	0.00
01/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5575	6	5575	6	0.00
01/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5136	6	5136	6	0.00
01/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3784	3	3784	3	0.00
01/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3475	3	3475	3	0.00
01/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3627	3	3627	3	0.00
01/11/2011	R213 On 02-August-12			Bond Future	9.09	85.5534	9.0940	85.5534	0.00
01/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5896	7	5896	7	0.00
01/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6109	7	6109	7	0.00
01/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5687	6	5687	6	0.00
01/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4885	4	4885	4	0.00
01/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4561	4	4561	4	0.00
01/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4719	4	4719	4	0.00
01/11/2011	R213 On 01-November-12			Bond Future	9.19	83.1877	9.1900	83.1877	0.00
01/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5318	6	5318	6	0.00
01/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5511	6	5511	6	0.00
01/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5124	6	5124	6	0.00
01/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6954	6	6954	6	0.00
01/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6571	6	6571	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
01/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6761	6	6761	6	0.00
01/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/11/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/11/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
01/11/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/11/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/11/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/11/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/11/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/11/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/11/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/11/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/11/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/11/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
01/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
02/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	AL7T On 03-November-11			Index Future	406.10	405.0800	406.0970	405.0800	1.00
02/11/2011	AL7T On 02-February-12			Index Future	412.04	410.8870	412.0430	410.8870	16.00
02/11/2011	AL7T On 03-May-12			Index Future	418.09	417.0720	418.0870	417.0720	0.00
02/11/2011	ALBI On 03-November-11			Index Future	370.39	369.4030	370.3870	369.4030	1,421.00
02/11/2011	ALBI On 02-February-12			Index Future	375.81	374.6990	375.8090	374.6990	1,044.00
02/11/2011	ALBI On 03-May-12			Index Future	381.32	380.3400	381.3220	380.3400	0.00
02/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C213 On 28-February-31			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
02/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.1005	0.0874	0.1005	12,659.00
02/11/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.1103	0.0923	0.1103	18,519.00
02/11/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1678	0.1913	0.1678	12,423.00
02/11/2011	CAAN On 30-March-12			Can-Do Future	0.39	0.4321	0.3898	0.4321	100,000.00
02/11/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.1129	0.1412	0.1129	100,000.00
02/11/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.1924	0.2183	0.1924	12,346.00
02/11/2011	CAAR On 19-December-11			Can-Do Future	0.09	0.1086	0.0918	0.1086	18,750.00
02/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
02/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
02/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	GOVI On 03-November-11			GOVI	371.74	370.8130	371.7380	370.8130	12.00
02/11/2011	GOVI On 03-November-11	357.00	Call	GOVI	147380	14	147380	14	0.00
02/11/2011	GOVI On 03-November-11	357.01	Call	GOVI	147280	14	147280	14	0.00
02/11/2011	GOVI On 03-November-11	356.99	Call	GOVI	147480	14	147480	14	0.00
02/11/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 02-February-12			GOVI	377.18	376.1300	377.1800	376.1300	152.00
02/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	81800	7	81800	7	0.00
02/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	81700	7	81700	7	0.00
02/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	81900	7	81900	7	0.00
02/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-May-12			GOVI	382.71	381.7910	382.7130	381.7910	0.00
02/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	7130	0	7130	0	0.00
02/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	7030	0	7030	0	0.00
02/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	7230	0	7230	0	0.00
02/11/2011	GOVI On 03-May-12	381.99	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
02/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2011	IGOV On 03-November-11			Index Future	160.28	160.2160	160.2840	160.2160	0.00
02/11/2011	IGOV On 02-February-12			Index Future	162.63	162.5130	162.6310	162.5130	93.00
02/11/2011	IGOV On 03-May-12			Index Future	165.02	164.9590	165.0160	164.9590	0.00
02/11/2011	ILBI On 02-February-12			Index Future	438.69	438.6870	438.6870	438.6870	88.00
02/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.49	94.4700	5.4900	94.4700	1,700.00
02/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.46	94.5300	5.4600	94.5300	5,541.00
02/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.41	94.5900	5.4100	94.5900	700.00
02/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.35	94.6400	5.3500	94.6400	0.00
02/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.31	94.6800	5.3100	94.6800	1,340.00
02/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.28	94.7100	5.2800	94.7100	0.00
02/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.29	94.7000	5.2900	94.7000	2,890.00
02/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.6200	5.3600	94.6200	44,760.00
02/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.51	94.4700	5.5100	94.4700	990.00
02/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.71	94.2600	5.7100	94.2600	790.00
02/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.94	94.0200	5.9400	94.0200	1,250.00
02/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.20	93.7700	6.2000	93.7700	0.00
02/11/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/11/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/11/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	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
02/11/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/11/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/11/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/11/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/11/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/11/2011	OTH1 On 03-November-11			Index Future	362.82	361.5240	362.8220	361.5240	0.00
02/11/2011	OTH1 On 02-February-12			Index Future	368.13	366.7070	368.1340	366.7070	0.00
02/11/2011	R157 On 03-November-11			Bond Future	6.59	124.9685	6.5910	124.9685	10,456.00
02/11/2011	R157 On 03-November-11	8.25	Call	Bond Future	6147	6	6147	6	0.00
02/11/2011	R157 On 03-November-11	8.30	Call	Bond Future	6326	6	6326	6	0.00
02/11/2011	R157 On 03-November-11	8.20	Call	Bond Future	5967	6	5967	6	0.00
02/11/2011	R157 On 03-November-11	6.55	Call	Bond Future	44	0	44	0	1,200.00
02/11/2011	R157 On 03-November-11	7.55	Call	Bond Future	3602	3	3602	3	0.00
02/11/2011	R157 On 03-November-11	7.00	Call	Bond Future	1553	1	1553	1	400.00
02/11/2011	R157 On 03-November-11	7.10	Call	Bond Future	1929	2	1929	2	0.00
02/11/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	400.00
02/11/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
02/11/2011	R157 On 03-November-11	7.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R157 On 03-November-11	6.55	Put	Bond Future	201	0	201	0	0.00
02/11/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R157 On 02-February-12			Bond Future	6.65	126.7612	6.6500	126.7612	15,280.00
02/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6405	6	6405	6	0.00
02/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6569	6	6569	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
02/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6240	6	6240	6	0.00
02/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	159	0	159	0	130.00
02/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1914	2	1914	2	0.00
02/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	801	1	801	1	0.00
02/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	372	0	372	0	3,960.00
02/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2321	2	2321	2	0.00
02/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	636	1	636	1	1,320.00
02/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	986	1	986	1	0.00
02/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	986	1	986	1	1,320.00
02/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	375	0	375	0	3,960.00
02/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1353	1	1353	1	0.00
02/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1159	1	1159	1	130.00
02/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2510	3	2510	3	0.00
02/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	495	1	495	1	130.00
02/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1812	2	1812	2	0.00
02/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	17	0	17	0	0.00
02/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	12	0	12	0	0.00
02/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	15	0	15	0	0.00
02/11/2011	R157 On 03-May-12			Bond Future	6.71	121.8586	6.7140	121.8586	0.00
02/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5201	5	5201	5	0.00
02/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5341	5	5341	5	0.00
02/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	5063	5	5063	5	0.00
02/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	249	0	249	0	0.00
02/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	212	0	212	0	0.00
02/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	230	0	230	0	0.00
02/11/2011	R157 On 02-August-12			Bond Future	6.81	123.7392	6.8060	123.7392	0.00
02/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4298	4	4298	4	0.00
02/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4410	4	4410	4	0.00
02/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4187	4	4187	4	0.00
02/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	737	1	737	1	0.00
02/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	664	1	664	1	0.00
02/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	700	1	700	1	0.00
02/11/2011	R157 On 01-November-12			Bond Future	6.88	118.6210	6.8810	118.6210	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
02/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2094	2	2094	2	0.00
02/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2005	2	2005	2	0.00
02/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2186	2	2186	2	0.00
02/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1710	2	1710	2	0.00
02/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1810	2	1810	2	0.00
02/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1759	2	1759	2	0.00
02/11/2011	R186 On 03-November-11			Bond Future	8.36	121.6190	8.3610	121.6190	11,769.00
02/11/2011	R186 On 03-November-11	9.00	Call	Bond Future	5906	5	5906	5	0.00
02/11/2011	R186 On 03-November-11	9.05	Call	Bond Future	6350	6	6350	6	0.00
02/11/2011	R186 On 03-November-11	8.95	Call	Bond Future	5459	5	5459	5	0.00
02/11/2011	R186 On 03-November-11	8.75	Call	Bond Future	3648	3	3648	3	0.00
02/11/2011	R186 On 03-November-11	8.10	Call	Bond Future	0	0	0	0	1,275.00
02/11/2011	R186 On 03-November-11	8.35	Call	Bond Future	260	0	260	0	425.00
02/11/2011	R186 On 03-November-11	8.55	Call	Bond Future	1796	1	1796	1	0.00
02/11/2011	R186 On 03-November-11	9.10	Call	Bond Future	6791	6	6791	6	0.00
02/11/2011	R186 On 03-November-11	7.80	Call	Bond Future	0	0	0	0	250.00
02/11/2011	R186 On 03-November-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	8.20	Call	Bond Future	7	0	7	0	0.00
02/11/2011	R186 On 03-November-11	8.20	Put	Bond Future	1566	2	1566	2	250.00
02/11/2011	R186 On 03-November-11	8.00	Put	Bond Future	3537	4	3537	4	250.00
02/11/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	1,275.00
02/11/2011	R186 On 03-November-11	7.80	Put	Bond Future	5563	6	5563	6	0.00
02/11/2011	R186 On 03-November-11	8.55	Put	Bond Future	3	0	3	0	425.00
02/11/2011	R186 On 03-November-11	8.35	Put	Bond Future	366	1	366	1	0.00
02/11/2011	R186 On 03-November-11	8.10	Put	Bond Future	2542	3	2542	3	0.00
02/11/2011	R186 On 03-November-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 02-February-12			Bond Future	8.44	118.0702	8.4360	118.0702	22,058.00
02/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	6970	7	6970	7	0.00
02/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	7294	7	7294	7	0.00
02/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6650	6	6650	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
02/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	1110	1	1110	1	6,000.00
02/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	61	0	61	0	6,000.00
02/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1852	2	1852	2	100.00
02/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	34991	34	34991	34	0.00
02/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	106765	106	106765	106	0.00
02/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6063	6	6063	6	0.00
02/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	17612	18	17612	18	0.00
02/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1951	2	1951	2	0.00
02/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	7834	8	7834	8	0.00
02/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1713	2	1713	2	0.00
02/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1828	2	1828	2	100.00
02/11/2011	R186 On 03-May-12			Bond Future	8.51	119.8479	8.5140	119.8479	0.00
02/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7506	7	7506	7	0.00
02/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	7213	7	7213	7	0.00
02/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7803	7	7803	7	0.00
02/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	2999	3	2999	3	0.00
02/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3283	3	3283	3	0.00
02/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3137	3	3137	3	0.00
02/11/2011	R186 On 02-August-12			Bond Future	8.60	116.3994	8.6020	116.3994	0.00
02/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6670	6	6670	6	0.00
02/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6411	6	6411	6	0.00
02/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6934	7	6934	7	0.00
02/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5161	5	5161	5	0.00
02/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5528	6	5528	6	0.00
02/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5341	6	5341	6	0.00
02/11/2011	R186 On 01-November-12			Bond Future	8.68	117.9887	8.6810	117.9887	0.00
02/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	7179	7	7179	7	0.00
02/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7433	7	7433	7	0.00
02/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6927	7	6927	7	0.00
02/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	6758	7	6758	7	0.00
02/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6383	7	6383	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6568	7	6568	7	0.00
02/11/2011	R189 On 03-November-11			Bond Future	215.70	215.7588	215.6967	215.7588	0.00
02/11/2011	R189 On 03-November-11	212.00	Call	Bond Future	3697	4	3697	4	0.00
02/11/2011	R189 On 03-November-11	212.05	Call	Bond Future	3647	4	3647	4	0.00
02/11/2011	R189 On 03-November-11	211.95	Call	Bond Future	3747	4	3747	4	0.00
02/11/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 02-February-12			Bond Future	218.85	218.8521	218.8545	218.8521	0.00
02/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	855	1	855	1	0.00
02/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	905	1	905	1	0.00
02/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	805	1	805	1	0.00
02/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 03-November-11			Bond Future	242.78	242.3599	242.7810	242.3599	0.00
02/11/2011	R197 On 03-November-11	238.50	Call	Bond Future	4281	4	4281	4	0.00
02/11/2011	R197 On 03-November-11	238.45	Call	Bond Future	4331	4	4331	4	0.00
02/11/2011	R197 On 03-November-11	238.55	Call	Bond Future	4231	4	4231	4	0.00
02/11/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 02-February-12			Bond Future	241.28	240.7805	241.2802	240.7805	418.00
02/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	4280	4	4280	4	0.00
02/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	4230	4	4230	4	0.00
02/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	4330	4	4330	4	0.00
02/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 03-November-11			Bond Future	6.19	110.3705	6.1900	110.3705	2,300.00
02/11/2011	R201 On 03-November-11	8.00	Call	Bond Future	5128	5	5128	5	0.00
02/11/2011	R201 On 03-November-11	7.95	Call	Bond Future	4990	5	4990	5	0.00
02/11/2011	R201 On 03-November-11	8.05	Call	Bond Future	5265	5	5265	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 02-February-12			Bond Future	6.22	107.5466	6.2160	107.5466	3,124.00
02/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5319	5	5319	5	0.00
02/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5193	5	5193	5	0.00
02/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5445	5	5445	5	0.00
02/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	3	0	0.00
02/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	4	0	4	0	0.00
02/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	4	0	4	0	0.00
02/11/2011	R201 On 03-May-12			Bond Future	6.25	109.1665	6.2450	109.1665	0.00
02/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3766	4	3766	4	0.00
02/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3873	4	3873	4	0.00
02/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3660	4	3660	4	0.00
02/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	137	0	137	0	0.00
02/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	113	0	113	0	0.00
02/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	124	0	124	0	0.00
02/11/2011	R201 On 02-August-12			Bond Future	6.31	106.4373	6.3050	106.4373	0.00
02/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3047	3	3047	3	0.00
02/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3132	3	3132	3	0.00
02/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2962	3	2962	3	0.00
02/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	430	0	430	0	0.00
02/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	383	0	383	0	0.00
02/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	406	0	406	0	0.00
02/11/2011	R201 On 01-November-12			Bond Future	6.33	107.8910	6.3300	107.8910	0.00
02/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1392	1	1392	1	0.00
02/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1327	1	1327	1	0.00
02/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1458	1	1458	1	0.00
02/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1015	1	1015	1	0.00
02/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1085	1	1085	1	0.00
02/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1050	1	1050	1	0.00
02/11/2011	R202 On 03-November-11			Bond Future	175.94	176.2312	175.9409	176.2312	400.00
02/11/2011	R202 On 03-November-11	0.50	Call	Bond Future	175441	176	175441	176	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
02/11/2011	R202 On 03-November-11	0.55	Call	Bond Future	175391	176	175391	176	0.00
02/11/2011	R202 On 03-November-11	0.45	Call	Bond Future	175491	176	175491	176	0.00
02/11/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12			Bond Future	175.83	176.0733	175.8317	176.0733	34,606.00
02/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	1218	1	1218	1	0.00
02/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	1118	1	1118	1	0.00
02/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	1168	1	1168	1	0.00
02/11/2011	R203 On 03-November-11			Bond Future	7.36	105.1197	7.3610	105.1197	901.00
02/11/2011	R203 On 03-November-11	8.50	Call	Bond Future	5302	5	5302	5	0.00
02/11/2011	R203 On 03-November-11	8.55	Call	Bond Future	5527	5	5527	5	0.00
02/11/2011	R203 On 03-November-11	8.45	Call	Bond Future	5077	5	5077	5	0.00
02/11/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R203 On 02-February-12			Bond Future	7.44	106.6261	7.4430	106.6261	2,511.00
02/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	6057	6	6057	6	0.00
02/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6249	6	6249	6	0.00
02/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5867	6	5867	6	0.00
02/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	637	1	637	1	2,640.00
02/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	3134	3	3134	3	0.00
02/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	1073	1	1073	1	880.00
02/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1401	1	1401	1	0.00
02/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1831	2	1831	2	880.00
02/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	826	1	826	1	2,640.00
02/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2202	2	2202	2	0.00
02/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	260	0	260	0	0.00
02/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2943	3	2943	3	0.00
02/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	213	0	213	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
02/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	235	0	235	0	0.00
02/11/2011	R203 On 03-May-12			Bond Future	7.53	104.0721	7.5290	104.0721	0.00
02/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	6005	6	6005	6	0.00
02/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5844	6	5844	6	0.00
02/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	6168	6	6168	6	0.00
02/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	728	1	728	1	0.00
02/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	819	1	819	1	0.00
02/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	772	1	772	1	0.00
02/11/2011	R203 On 02-August-12			Bond Future	7.64	105.6758	7.6350	105.6758	0.00
02/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5358	5	5358	5	0.00
02/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5491	5	5491	5	0.00
02/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5205	5	5205	5	0.00
02/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1827	2	1827	2	0.00
02/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1708	2	1708	2	0.00
02/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1777	2	1777	2	0.00
02/11/2011	R203 On 01-November-12			Bond Future	7.73	102.9595	7.7320	102.9595	901.00
02/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3037	3	3037	3	0.00
02/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3162	3	3162	3	0.00
02/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2915	3	2915	3	0.00
02/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3044	3	3044	3	0.00
02/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2888	3	2888	3	0.00
02/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	2964	3	2964	3	0.00
02/11/2011	R204 On 03-November-11			Bond Future	7.64	104.6725	7.6410	104.6725	694.00
02/11/2011	R204 On 03-November-11	8.75	Call	Bond Future	5857	6	5857	6	0.00
02/11/2011	R204 On 03-November-11	8.70	Call	Bond Future	5602	5	5602	5	0.00
02/11/2011	R204 On 03-November-11	8.80	Call	Bond Future	6111	6	6111	6	0.00
02/11/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R204 On 02-February-12			Bond Future	7.72	102.1459	7.7220	102.1459	3,192.00
02/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6814	7	6814	7	0.00
02/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	7029	7	7029	7	0.00
02/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6601	6	6601	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
02/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	341	0	341	0	0.00
02/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	280	0	280	0	0.00
02/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	309	0	309	0	0.00
02/11/2011	R204 On 03-May-12			Bond Future	7.81	103.6799	7.8080	103.6799	0.00
02/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5893	6	5893	6	0.00
02/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	6068	6	6068	6	0.00
02/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5706	5	5706	5	0.00
02/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1259	1	1259	1	0.00
02/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1138	1	1138	1	0.00
02/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1204	1	1204	1	0.00
02/11/2011	R204 On 02-August-12			Bond Future	7.91	101.2488	7.9130	101.2488	0.00
02/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5270	5	5270	5	0.00
02/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	5102	5	5102	5	0.00
02/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5440	5	5440	5	0.00
02/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2351	2	2351	2	0.00
02/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2490	3	2490	3	0.00
02/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2419	2	2419	2	0.00
02/11/2011	R204 On 01-November-12			Bond Future	8.01	102.6307	8.0060	102.6307	0.00
02/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3793	4	3793	4	0.00
02/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3652	3	3652	3	0.00
02/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3937	4	3937	4	0.00
02/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3728	4	3728	4	0.00
02/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3919	4	3919	4	0.00
02/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3822	4	3822	4	0.00
02/11/2011	R206 On 03-November-11			Bond Future	5.92	105.4525	5.9200	105.4525	12,577.00
02/11/2011	R206 On 03-November-11	7.75	Call	Bond Future	3692	4	3692	4	0.00
02/11/2011	R206 On 03-November-11	7.80	Call	Bond Future	3790	4	3790	4	0.00
02/11/2011	R206 On 03-November-11	7.70	Call	Bond Future	3593	4	3593	4	0.00
02/11/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 02-February-12			Bond Future	5.92	103.2000	5.9160	103.2000	0.00
02/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3742	4	3742	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
02/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3655	4	3655	4	0.00
02/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3830	4	3830	4	0.00
02/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	1	0	0.00
02/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 03-May-12			Bond Future	5.92	104.7537	5.9170	104.7537	0.00
02/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2549	2	2549	2	0.00
02/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2475	2	2475	2	0.00
02/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2622	3	2622	3	0.00
02/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	34	0	34	0	0.00
02/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	43	0	43	0	0.00
02/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	39	0	39	0	0.00
02/11/2011	R206 On 02-August-12			Bond Future	5.96	102.6043	5.9550	102.6043	0.00
02/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1924	2	1924	2	0.00
02/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1980	2	1980	2	0.00
02/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1868	2	1868	2	0.00
02/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	171	0	171	0	0.00
02/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	148	0	148	0	0.00
02/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	160	0	160	0	0.00
02/11/2011	R206 On 01-November-12			Bond Future	5.91	104.0032	5.9130	104.0032	0.00
02/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	653	1	653	1	0.00
02/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	690	1	690	1	0.00
02/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	617	1	617	1	0.00
02/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	574	1	574	1	0.00
02/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	533	1	533	1	0.00
02/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	553	1	553	1	0.00
02/11/2011	R207 On 03-November-11			Bond Future	7.87	98.3238	7.8710	98.3238	7,994.00
02/11/2011	R207 On 03-November-11	8.75	Call	Bond Future	4944	5	4944	5	0.00
02/11/2011	R207 On 03-November-11	8.80	Call	Bond Future	5216	5	5216	5	0.00
02/11/2011	R207 On 03-November-11	8.70	Call	Bond Future	4672	4	4672	4	0.00
02/11/2011	R207 On 03-November-11	7.90	Call	Bond Future	277	0	277	0	2,000.00
02/11/2011	R207 On 03-November-11	8.15	Call	Bond Future	1605	1	1605	1	0.00
02/11/2011	R207 On 03-November-11	8.35	Call	Bond Future	2735	2	2735	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
02/11/2011	R207 On 03-November-11	7.30	Call	Bond Future	0	0	0	0	900.00
02/11/2011	R207 On 03-November-11	7.75	Call	Bond Future	12	0	12	0	300.00
02/11/2011	R207 On 03-November-11	7.95	Call	Bond Future	495	0	495	0	0.00
02/11/2011	R207 On 03-November-11	8.40	Call	Bond Future	3015	3	3015	3	0.00
02/11/2011	R207 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	900.00
02/11/2011	R207 On 03-November-11	7.95	Put	Bond Future	37	0	37	0	300.00
02/11/2011	R207 On 03-November-11	7.75	Put	Bond Future	719	1	719	1	0.00
02/11/2011	R207 On 03-November-11	8.35	Put	Bond Future	0	0	0	0	2,000.00
02/11/2011	R207 On 03-November-11	7.30	Put	Bond Future	3393	4	3393	4	0.00
02/11/2011	R207 On 03-November-11	8.15	Put	Bond Future	0	0	0	0	2,000.00
02/11/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R207 On 03-November-11	7.90	Put	Bond Future	109	0	109	0	0.00
02/11/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R207 On 02-February-12			Bond Future	7.95	96.0999	7.9520	96.0999	10,018.00
02/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	6159	6	6159	6	0.00
02/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6379	6	6379	6	0.00
02/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5931	6	5931	6	0.00
02/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	593	1	593	1	1,920.00
02/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3975	4	3975	4	0.00
02/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1166	1	1166	1	640.00
02/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1681	2	1681	2	0.00
02/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2260	2	2260	2	640.00
02/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	938	1	938	1	1,920.00
02/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2893	3	2893	3	0.00
02/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	490	1	490	1	0.00
02/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4074	4	4074	4	0.00
02/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	414	0	414	0	0.00
02/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	456	1	456	1	0.00
02/11/2011	R207 On 03-May-12			Bond Future	8.04	97.5473	8.0390	97.5473	0.00
02/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5375	5	5375	5	0.00
02/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5567	5	5567	5	0.00
02/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5184	5	5184	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1636	2	1636	2	0.00
02/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1497	2	1497	2	0.00
02/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1566	2	1566	2	0.00
02/11/2011	R207 On 02-August-12			Bond Future	8.14	95.4080	8.1430	95.4080	0.00
02/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5644	6	5644	6	0.00
02/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5464	5	5464	5	0.00
02/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5826	6	5826	6	0.00
02/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2404	2	2404	2	0.00
02/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2553	3	2553	3	0.00
02/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2477	3	2477	3	0.00
02/11/2011	R207 On 01-November-12			Bond Future	8.23	96.7099	8.2320	96.7099	0.00
02/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4105	4	4105	4	0.00
02/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3953	4	3953	4	0.00
02/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4261	4	4261	4	0.00
02/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	3910	4	3910	4	0.00
02/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4119	4	4119	4	0.00
02/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4012	4	4012	4	0.00
02/11/2011	R208 On 03-November-11			Bond Future	7.93	92.6977	7.9310	92.6977	1,861.00
02/11/2011	R208 On 03-November-11	8.75	Call	Bond Future	4914	5	4914	5	0.00
02/11/2011	R208 On 03-November-11	8.80	Call	Bond Future	5203	5	5203	5	0.00
02/11/2011	R208 On 03-November-11	8.70	Call	Bond Future	4624	4	4624	4	0.00
02/11/2011	R208 On 03-November-11	7.95	Call	Bond Future	256	0	256	0	1,995.00
02/11/2011	R208 On 03-November-11	8.20	Call	Bond Future	1652	1	1652	1	665.00
02/11/2011	R208 On 03-November-11	8.40	Call	Bond Future	2856	3	2856	3	0.00
02/11/2011	R208 On 03-November-11	8.90	Call	Bond Future	5778	5	5778	5	0.00
02/11/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
02/11/2011	R208 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	665.00
02/11/2011	R208 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 03-November-11	7.95	Put	Bond Future	138	0	138	0	0.00
02/11/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 02-February-12			Bond Future	8.01	94.0213	8.0050	94.0213	8,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6270	6	6270	6	0.00
02/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6504	6	6504	6	0.00
02/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	6028	6	6028	6	0.00
02/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	655	1	655	1	2,880.00
02/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	4172	4	4172	4	0.00
02/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1170	1	1170	1	960.00
02/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1714	2	1714	2	0.00
02/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2354	3	2354	3	960.00
02/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	938	1	938	1	2,880.00
02/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3045	3	3045	3	0.00
02/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	512	1	512	1	0.00
02/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4103	4	4103	4	0.00
02/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	430	0	430	0	0.00
02/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	474	1	474	1	0.00
02/11/2011	R208 On 03-May-12			Bond Future	8.08	92.0461	8.0840	92.0461	0.00
02/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6580	6	6580	6	0.00
02/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6366	6	6366	6	0.00
02/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6779	7	6779	7	0.00
02/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1276	1	1276	1	0.00
02/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1412	1	1412	1	0.00
02/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1351	1	1351	1	0.00
02/11/2011	R208 On 02-August-12			Bond Future	8.18	93.4615	8.1760	93.4615	0.00
02/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5850	6	5850	6	0.00
02/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	6044	6	6044	6	0.00
02/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5658	6	5658	6	0.00
02/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2694	3	2694	3	0.00
02/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2529	3	2529	3	0.00
02/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2610	3	2610	3	0.00
02/11/2011	R208 On 01-November-12			Bond Future	8.26	91.3433	8.2590	91.3433	0.00
02/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4175	4	4175	4	0.00
02/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4342	4	4342	4	0.00
02/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4013	4	4013	4	0.00
02/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4346	5	4346	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4112	4	4112	4	0.00
02/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4226	4	4226	4	0.00
02/11/2011	R209 On 03-November-11			Bond Future	8.83	74.5322	8.8310	74.5322	1,624.00
02/11/2011	R209 On 03-November-11	8.75	Call	Bond Future	58	0	58	0	0.00
02/11/2011	R209 On 03-November-11	8.70	Call	Bond Future	16	0	16	0	0.00
02/11/2011	R209 On 03-November-11	8.80	Call	Bond Future	159	0	159	0	0.00
02/11/2011	R209 On 03-November-11	8.80	Put	Bond Future	404	1	404	1	0.00
02/11/2011	R209 On 03-November-11	8.70	Put	Bond Future	1059	2	1059	2	0.00
02/11/2011	R209 On 03-November-11	8.75	Put	Bond Future	700	1	700	1	0.00
02/11/2011	R209 On 02-February-12			Bond Future	8.90	75.5964	8.8990	75.5964	2,587.00
02/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3436	3	3436	3	0.00
02/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3637	3	3637	3	0.00
02/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3240	3	3240	3	0.00
02/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2845	3	2845	3	0.00
02/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2478	3	2478	3	0.00
02/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2658	3	2658	3	0.00
02/11/2011	R209 On 03-May-12			Bond Future	8.97	73.5970	8.9690	73.5970	0.00
02/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4293	4	4293	4	0.00
02/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4478	4	4478	4	0.00
02/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	4111	4	4111	4	0.00
02/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4257	4	4257	4	0.00
02/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3861	4	3861	4	0.00
02/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4056	4	4056	4	0.00
02/11/2011	R209 On 02-August-12			Bond Future	9.05	74.7255	9.0460	74.7255	0.00
02/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5926	6	5926	6	0.00
02/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5740	6	5740	6	0.00
02/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6115	6	6115	6	0.00
02/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4235	4	4235	4	0.00
02/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4591	5	4591	5	0.00
02/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4410	5	4410	5	0.00
02/11/2011	R209 On 01-November-12			Bond Future	9.12	72.6073	9.1170	72.6073	0.00
02/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5426	5	5426	5	0.00
02/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5262	5	5262	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5594	5	5594	5	0.00
02/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6097	6	6097	6	0.00
02/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6525	7	6525	7	0.00
02/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6307	7	6307	7	0.00
02/11/2011	R210 On 03-November-11			Bond Future	131.31	131.1489	131.3119	131.1489	0.00
02/11/2011	R210 On 03-November-11	131.00	Call	Bond Future	312	0	312	0	0.00
02/11/2011	R210 On 03-November-11	131.05	Call	Bond Future	262	0	262	0	0.00
02/11/2011	R210 On 03-November-11	130.95	Call	Bond Future	362	0	362	0	0.00
02/11/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 02-February-12			Bond Future	133.23	133.0293	133.2344	133.0293	750.00
02/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	2234	2	2234	2	0.00
02/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	2184	2	2184	2	0.00
02/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	2284	2	2284	2	0.00
02/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 03-November-11			Bond Future	114.29	114.2581	114.2917	114.2581	49.00
02/11/2011	R211 On 03-November-11	1.25	Call	Bond Future	113042	113	113042	113	0.00
02/11/2011	R211 On 03-November-11	1.30	Call	Bond Future	112992	113	112992	113	0.00
02/11/2011	R211 On 03-November-11	1.20	Call	Bond Future	113092	113	113092	113	0.00
02/11/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 02-February-12			Bond Future	114.63	114.5581	114.6268	114.5581	480.00
02/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4127	4	4127	4	0.00
02/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4177	4	4177	4	0.00
02/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4077	4	4077	4	0.00
02/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 03-November-11			Bond Future	110.23	109.7576	110.2327	109.7576	762.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R212 On 03-November-11	2.50	Call	Bond Future	107733	107	107733	107	0.00
02/11/2011	R212 On 03-November-11	2.55	Call	Bond Future	107683	107	107683	107	0.00
02/11/2011	R212 On 03-November-11	2.45	Call	Bond Future	107783	107	107783	107	0.00
02/11/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 02-February-12			Bond Future	110.38	109.8624	110.3778	109.8624	2,677.00
02/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	1878	1	1878	1	0.00
02/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	1828	1	1828	1	0.00
02/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	1928	1	1928	1	0.00
02/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11			Bond Future	8.81	84.1955	8.8110	84.1955	0.00
02/11/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11	8.70	Put	Bond Future	899	1	899	1	0.00
02/11/2011	R213 On 03-November-11	8.80	Put	Bond Future	88	1	88	1	0.00
02/11/2011	R213 On 03-November-11	8.75	Put	Bond Future	492	1	492	1	0.00
02/11/2011	R213 On 02-February-12			Bond Future	8.89	85.3976	8.8880	85.3976	0.00
02/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3728	3	3728	3	0.00
02/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3512	3	3512	3	0.00
02/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3950	4	3950	4	0.00
02/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2683	3	2683	3	0.00
02/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3024	3	3024	3	0.00
02/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2849	3	2849	3	0.00
02/11/2011	R213 On 03-May-12			Bond Future	8.96	83.1482	8.9630	83.1482	0.00
02/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5620	5	5620	5	0.00
02/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5847	6	5847	6	0.00
02/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5395	5	5395	5	0.00
02/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3577	4	3577	4	0.00
02/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3281	3	3281	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
02/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3427	4	3427	4	0.00
02/11/2011	R213 On 02-August-12			Bond Future	9.05	84.4286	9.0460	84.4286	0.00
02/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	6097	6	6097	6	0.00
02/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6313	6	6313	6	0.00
02/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5883	6	5883	6	0.00
02/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4713	5	4713	5	0.00
02/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4397	5	4397	5	0.00
02/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4553	5	4553	5	0.00
02/11/2011	R213 On 01-November-12			Bond Future	9.13	82.0437	9.1250	82.0437	0.00
02/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5557	5	5557	5	0.00
02/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5755	6	5755	6	0.00
02/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5357	5	5357	5	0.00
02/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6697	7	6697	7	0.00
02/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6325	7	6325	7	0.00
02/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6511	7	6511	7	0.00
02/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
02/11/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
02/11/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
02/11/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
02/11/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
02/11/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
02/11/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
02/11/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
02/11/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
02/11/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
02/11/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
02/11/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	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
02/11/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
02/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
03/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	AL7T On 03-November-11			Index Future	406.02	406.0970	406.0220	406.0970	0.00
03/11/2011	AL7T On 02-February-12			Index Future	412.88	412.0430	412.8830	412.0430	16.00
03/11/2011	AL7T On 03-May-12			Index Future	418.85	418.0870	418.8540	418.0870	0.00
03/11/2011	ALBI On 03-November-11			Index Future	370.22	370.3870	370.2160	370.3870	0.00
03/11/2011	ALBI On 02-February-12			Index Future	376.37	375.8090	376.3670	375.8090	1,044.00
03/11/2011	ALBI On 03-May-12			Index Future	381.81	381.3220	381.8100	381.3220	0.00
03/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0874	0.0723	0.0874	12,659.00
03/11/2011	CAAL On 19-December-11			Can-Do Future	0.08	0.0923	0.0766	0.0923	18,519.00
03/11/2011	CAAM On 19-December-11			Can-Do Future	0.20	0.1913	0.2019	0.1913	12,423.00
03/11/2011	CAAN On 30-March-12			Can-Do Future	0.36	0.3898	0.3552	0.3898	100,000.00
03/11/2011	CAAO On 30-March-12			Can-Do Future	0.17	0.1412	0.1683	0.1412	100,000.00
03/11/2011	CAAP On 19-December-11			Can-Do Future	0.23	0.2183	0.2283	0.2183	12,346.00
03/11/2011	CAAR On 19-December-11			Can-Do Future	0.08	0.0918	0.0766	0.0918	18,750.00
03/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
03/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
03/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2011	GOVI On 03-November-11			GOVI	371.58	371.7380	371.5780	371.7380	0.00
03/11/2011	GOVI On 03-November-11	357.00	Call	GOVI	145780	15	145780	15	0.00
03/11/2011	GOVI On 03-November-11	357.01	Call	GOVI	145680	15	145680	15	0.00
03/11/2011	GOVI On 03-November-11	356.99	Call	GOVI	145880	15	145880	15	0.00
03/11/2011	GOVI On 03-November-11	356.99	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
03/11/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/11/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/11/2011	GOVI On 02-February-12			GOVI	377.77	377.1800	377.7740	377.1800	152.00
03/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	87740	8	87740	8	0.00
03/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	87640	8	87640	8	0.00
03/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	87840	8	87840	8	0.00
03/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
03/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
03/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
03/11/2011	GOVI On 03-May-12			GOVI	383.24	382.7130	383.2380	382.7130	0.00
03/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	12380	1	12380	1	0.00
03/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	12280	1	12280	1	0.00
03/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	12480	1	12480	1	0.00
03/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
03/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
03/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
03/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2011	IGOV On 03-November-11			Index Future	160.28	160.2840	160.2760	160.2840	0.00
03/11/2011	IGOV On 02-February-12			Index Future	162.52	162.6310	162.5200	162.6310	103.00
03/11/2011	IGOV On 03-May-12			Index Future	164.87	165.0160	164.8700	165.0160	0.00
03/11/2011	ILBI On 02-February-12			Index Future	440.32	438.6870	440.3170	438.6870	88.00
03/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	1,700.00
03/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.40	94.5400	5.4000	94.5400	5,541.00
03/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.5900	5.3400	94.5900	200.00
03/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.27	94.6500	5.2700	94.6500	0.00
03/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.23	94.6900	5.2300	94.6900	1,340.00
03/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.20	94.7200	5.2000	94.7200	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
03/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.20	94.7100	5.2000	94.7100	2,890.00
03/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.29	94.6400	5.2900	94.6400	44,760.00
03/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.44	94.4900	5.4400	94.4900	990.00
03/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.65	94.2900	5.6500	94.2900	790.00
03/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.90	94.0600	5.9000	94.0600	1,250.00
03/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.15	93.8000	6.1500	93.8000	0.00
03/11/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
03/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2011	OTH1 On 03-November-11			Index Future	362.59	362.8220	362.5900	362.8220	0.00
03/11/2011	OTH1 On 02-February-12			Index Future	368.50	368.1340	368.5030	368.1340	0.00
03/11/2011	R157 On 03-November-11			Bond Future	6.60	125.1482	6.6000	125.1482	0.00
03/11/2011	R157 On 03-November-11	8.25	Call	Bond Future	6113	6	6113	6	0.00
03/11/2011	R157 On 03-November-11	8.30	Call	Bond Future	6292	6	6292	6	0.00
03/11/2011	R157 On 03-November-11	8.20	Call	Bond Future	5933	6	5933	6	0.00
03/11/2011	R157 On 03-November-11	6.55	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R157 On 03-November-11	7.55	Call	Bond Future	3567	4	3567	4	0.00
03/11/2011	R157 On 03-November-11	7.00	Call	Bond Future	1518	2	1518	2	0.00
03/11/2011	R157 On 03-November-11	7.10	Call	Bond Future	1894	2	1894	2	0.00
03/11/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R157 On 03-November-11	7.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R157 On 03-November-11	6.55	Put	Bond Future	191	0	191	0	0.00
03/11/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R157 On 02-February-12			Bond Future	6.59	126.9826	6.5920	126.9826	15,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6609	6	6609	6	0.00
03/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6774	7	6774	7	0.00
03/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6444	6	6444	6	0.00
03/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	188	0	188	0	130.00
03/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	2059	2	2059	2	0.00
03/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	891	1	891	1	0.00
03/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	427	0	427	0	3,960.00
03/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2478	2	2478	2	0.00
03/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	715	1	715	1	1,320.00
03/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	1089	1	1089	1	0.00
03/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	881	1	881	1	1,320.00
03/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	325	0	325	0	3,960.00
03/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1225	1	1225	1	0.00
03/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1042	1	1042	1	130.00
03/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2332	3	2332	3	0.00
03/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	433	0	433	0	130.00
03/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1660	2	1660	2	0.00
03/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	14	0	14	0	0.00
03/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	10	0	10	0	0.00
03/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	12	0	12	0	0.00
03/11/2011	R157 On 03-May-12			Bond Future	6.66	122.0347	6.6580	122.0347	0.00
03/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5366	5	5366	5	0.00
03/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5506	5	5506	5	0.00
03/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	5226	5	5226	5	0.00
03/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	226	0	226	0	0.00
03/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	191	0	191	0	0.00
03/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	208	0	208	0	0.00
03/11/2011	R157 On 02-August-12			Bond Future	6.73	123.7607	6.7310	123.7607	0.00
03/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4474	4	4474	4	0.00
03/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4589	4	4589	4	0.00
03/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4361	4	4361	4	0.00
03/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	680	1	680	1	0.00
03/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	613	1	613	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
03/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	645	1	645	1	0.00
03/11/2011	R157 On 01-November-12			Bond Future	6.82	118.8185	6.8190	118.8185	0.00
03/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2187	2	2187	2	0.00
03/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2095	2	2095	2	0.00
03/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2280	2	2280	2	0.00
03/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1629	2	1629	2	0.00
03/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1725	2	1725	2	0.00
03/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1676	2	1676	2	0.00
03/11/2011	R186 On 03-November-11			Bond Future	8.38	122.1639	8.3750	122.1639	0.00
03/11/2011	R186 On 03-November-11	9.00	Call	Bond Future	5772	6	5772	6	0.00
03/11/2011	R186 On 03-November-11	9.05	Call	Bond Future	6216	6	6216	6	0.00
03/11/2011	R186 On 03-November-11	8.95	Call	Bond Future	5325	5	5325	5	0.00
03/11/2011	R186 On 03-November-11	8.75	Call	Bond Future	3513	4	3513	4	0.00
03/11/2011	R186 On 03-November-11	8.10	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	8.35	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	8.55	Call	Bond Future	1659	2	1659	2	0.00
03/11/2011	R186 On 03-November-11	9.10	Call	Bond Future	6657	7	6657	7	0.00
03/11/2011	R186 On 03-November-11	7.80	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	8.20	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	8.20	Put	Bond Future	1693	2	1693	2	0.00
03/11/2011	R186 On 03-November-11	8.00	Put	Bond Future	3672	4	3672	4	0.00
03/11/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	7.80	Put	Bond Future	5697	6	5697	6	0.00
03/11/2011	R186 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	8.35	Put	Bond Future	240	0	240	0	0.00
03/11/2011	R186 On 03-November-11	8.10	Put	Bond Future	2677	3	2677	3	0.00
03/11/2011	R186 On 03-November-11	8.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	9.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 03-November-11	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 02-February-12			Bond Future	8.43	118.6613	8.4280	118.6613	22,058.00
03/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	7006	7	7006	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	7331	7	7331	7	0.00
03/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6684	7	6684	7	0.00
03/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	1113	1	1113	1	6,000.00
03/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	61	0	61	0	6,000.00
03/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1859	2	1859	2	100.00
03/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	35066	35	35066	35	0.00
03/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	106840	107	106840	107	0.00
03/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	5995	6	5995	6	0.00
03/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	17537	18	17537	18	0.00
03/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1910	2	1910	2	0.00
03/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	7762	8	7762	8	0.00
03/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1674	2	1674	2	0.00
03/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1789	2	1789	2	100.00
03/11/2011	R186 On 03-May-12			Bond Future	8.51	120.4004	8.5080	120.4004	0.00
03/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7530	8	7530	8	0.00
03/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	7236	7	7236	7	0.00
03/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7827	8	7827	8	0.00
03/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	2967	3	2967	3	0.00
03/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3250	3	3250	3	0.00
03/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3106	3	3106	3	0.00
03/11/2011	R186 On 02-August-12			Bond Future	8.59	116.8150	8.5920	116.8150	0.00
03/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6710	7	6710	7	0.00
03/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6450	6	6450	6	0.00
03/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6975	7	6975	7	0.00
03/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5111	5	5111	5	0.00
03/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5477	6	5477	6	0.00
03/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5290	5	5290	5	0.00
03/11/2011	R186 On 01-November-12			Bond Future	8.68	118.5819	8.6780	118.5819	0.00
03/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	7184	7	7184	7	0.00
03/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7439	7	7439	7	0.00
03/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6932	7	6932	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	6737	7	6737	7	0.00
03/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6362	6	6362	6	0.00
03/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6547	7	6547	7	0.00
03/11/2011	R189 On 03-November-11			Bond Future	215.68	215.6967	215.6751	215.6967	0.00
03/11/2011	R189 On 03-November-11	212.00	Call	Bond Future	3675	4	3675	4	0.00
03/11/2011	R189 On 03-November-11	212.05	Call	Bond Future	3625	4	3625	4	0.00
03/11/2011	R189 On 03-November-11	211.95	Call	Bond Future	3725	4	3725	4	0.00
03/11/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R189 On 02-February-12			Bond Future	218.83	218.8545	218.8296	218.8545	0.00
03/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	830	1	830	1	0.00
03/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	880	1	880	1	0.00
03/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	780	1	780	1	0.00
03/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R197 On 03-November-11			Bond Future	242.77	242.7810	242.7721	242.7810	0.00
03/11/2011	R197 On 03-November-11	238.50	Call	Bond Future	4272	4	4272	4	0.00
03/11/2011	R197 On 03-November-11	238.45	Call	Bond Future	4322	4	4322	4	0.00
03/11/2011	R197 On 03-November-11	238.55	Call	Bond Future	4222	4	4222	4	0.00
03/11/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R197 On 02-February-12			Bond Future	241.10	241.2802	241.1040	241.2802	418.00
03/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	4104	4	4104	4	0.00
03/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	4054	4	4054	4	0.00
03/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	4154	4	4154	4	0.00
03/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R201 On 03-November-11			Bond Future	6.20	110.4930	6.2000	110.4930	0.00
03/11/2011	R201 On 03-November-11	8.00	Call	Bond Future	5099	5	5099	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
03/11/2011	R201 On 03-November-11	7.95	Call	Bond Future	4961	5	4961	5	0.00
03/11/2011	R201 On 03-November-11	8.05	Call	Bond Future	5236	5	5236	5	0.00
03/11/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R201 On 02-February-12			Bond Future	6.13	107.7002	6.1340	107.7002	3,124.00
03/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5539	5	5539	5	0.00
03/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5413	5	5413	5	0.00
03/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5665	5	5665	5	0.00
03/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
03/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	3	0	0.00
03/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
03/11/2011	R201 On 03-May-12			Bond Future	6.16	109.2802	6.1630	109.2802	0.00
03/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3950	4	3950	4	0.00
03/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	4059	4	4059	4	0.00
03/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3842	4	3842	4	0.00
03/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	116	0	116	0	0.00
03/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	96	0	96	0	0.00
03/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	105	0	105	0	0.00
03/11/2011	R201 On 02-August-12			Bond Future	6.20	106.4193	6.1970	106.4193	0.00
03/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3239	3	3239	3	0.00
03/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3327	3	3327	3	0.00
03/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	3153	3	3153	3	0.00
03/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	378	0	378	0	0.00
03/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	335	0	335	0	0.00
03/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	355	0	355	0	0.00
03/11/2011	R201 On 01-November-12			Bond Future	6.23	108.0241	6.2340	108.0241	0.00
03/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1500	1	1500	1	0.00
03/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1432	1	1432	1	0.00
03/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1568	1	1568	1	0.00
03/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	931	1	931	1	0.00
03/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	996	1	996	1	0.00
03/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	963	1	963	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
03/11/2011	R202 On 03-November-11			Bond Future	175.94	175.9409	175.9354	175.9409	0.00
03/11/2011	R202 On 03-November-11	0.50	Call	Bond Future	175435	175	175435	175	0.00
03/11/2011	R202 On 03-November-11	0.55	Call	Bond Future	175385	175	175385	175	0.00
03/11/2011	R202 On 03-November-11	0.45	Call	Bond Future	175485	175	175485	175	0.00
03/11/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R202 On 02-February-12			Bond Future	175.70	175.8317	175.7046	175.8317	34,606.00
03/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	1345	1	1345	1	0.00
03/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	1245	1	1245	1	0.00
03/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	1295	1	1295	1	0.00
03/11/2011	R203 On 03-November-11			Bond Future	7.36	105.3741	7.3600	105.3741	0.00
03/11/2011	R203 On 03-November-11	8.50	Call	Bond Future	5307	5	5307	5	0.00
03/11/2011	R203 On 03-November-11	8.55	Call	Bond Future	5532	6	5532	6	0.00
03/11/2011	R203 On 03-November-11	8.45	Call	Bond Future	5081	5	5081	5	0.00
03/11/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R203 On 02-February-12			Bond Future	7.38	106.9164	7.3790	106.9164	2,511.00
03/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	6320	6	6320	6	0.00
03/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6515	6	6515	6	0.00
03/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	6127	6	6127	6	0.00
03/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	716	1	716	1	2,640.00
03/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	3339	3	3339	3	0.00
03/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	1186	1	1186	1	880.00
03/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1534	1	1534	1	0.00
03/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1668	2	1668	2	880.00
03/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	735	1	735	1	2,640.00
03/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2019	2	2019	2	0.00
03/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	225	0	225	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
03/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2727	3	2727	3	0.00
03/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	183	0	183	0	0.00
03/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	202	0	202	0	0.00
03/11/2011	R203 On 03-May-12			Bond Future	7.47	104.3239	7.4660	104.3239	0.00
03/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	6225	6	6225	6	0.00
03/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	6061	6	6061	6	0.00
03/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	6391	6	6391	6	0.00
03/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	672	1	672	1	0.00
03/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	757	1	757	1	0.00
03/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	713	1	713	1	0.00
03/11/2011	R203 On 02-August-12			Bond Future	7.56	105.7984	7.5590	105.7984	0.00
03/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5575	5	5575	5	0.00
03/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5711	5	5711	5	0.00
03/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5419	5	5419	5	0.00
03/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1719	2	1719	2	0.00
03/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1606	2	1606	2	0.00
03/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1672	2	1672	2	0.00
03/11/2011	R203 On 01-November-12			Bond Future	7.66	103.2337	7.6640	103.2337	0.00
03/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3178	3	3178	3	0.00
03/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3306	3	3306	3	0.00
03/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3053	3	3053	3	0.00
03/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	2907	3	2907	3	0.00
03/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2757	3	2757	3	0.00
03/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	2830	3	2830	3	0.00
03/11/2011	R204 On 03-November-11			Bond Future	7.64	104.9897	7.6400	104.9897	0.00
03/11/2011	R204 On 03-November-11	8.75	Call	Bond Future	5863	6	5863	6	0.00
03/11/2011	R204 On 03-November-11	8.70	Call	Bond Future	5608	6	5608	6	0.00
03/11/2011	R204 On 03-November-11	8.80	Call	Bond Future	6117	6	6117	6	0.00
03/11/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R204 On 02-February-12			Bond Future	7.68	102.4952	7.6770	102.4952	3,192.00
03/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	7022	7	7022	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	7240	7	7240	7	0.00
03/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6806	7	6806	7	0.00
03/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	307	0	307	0	0.00
03/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	252	0	252	0	0.00
03/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	278	0	278	0	0.00
03/11/2011	R204 On 03-May-12			Bond Future	7.77	104.0023	7.7650	104.0023	0.00
03/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	6052	6	6052	6	0.00
03/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	6230	6	6230	6	0.00
03/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5863	6	5863	6	0.00
03/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1195	1	1195	1	0.00
03/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1079	1	1079	1	0.00
03/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1142	1	1142	1	0.00
03/11/2011	R204 On 02-August-12			Bond Future	7.86	101.4415	7.8600	101.4415	0.00
03/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5433	5	5433	5	0.00
03/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	5262	5	5262	5	0.00
03/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5605	5	5605	5	0.00
03/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2253	2	2253	2	0.00
03/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2387	2	2387	2	0.00
03/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2319	2	2319	2	0.00
03/11/2011	R204 On 01-November-12			Bond Future	7.96	102.9732	7.9620	102.9732	0.00
03/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3897	4	3897	4	0.00
03/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3754	4	3754	4	0.00
03/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	4044	4	4044	4	0.00
03/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3624	4	3624	4	0.00
03/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3811	4	3811	4	0.00
03/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3716	4	3716	4	0.00
03/11/2011	R206 On 03-November-11			Bond Future	5.94	105.5453	5.9350	105.5453	0.00
03/11/2011	R206 On 03-November-11	7.75	Call	Bond Future	3661	4	3661	4	0.00
03/11/2011	R206 On 03-November-11	7.80	Call	Bond Future	3759	4	3759	4	0.00
03/11/2011	R206 On 03-November-11	7.70	Call	Bond Future	3562	4	3562	4	0.00
03/11/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R206 On 03-November-11	7.75	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
03/11/2011	R206 On 02-February-12			Bond Future	5.85	103.3268	5.8480	103.3268	0.00
03/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3867	4	3867	4	0.00
03/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3780	4	3780	4	0.00
03/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3955	4	3955	4	0.00
03/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	1	0	0.00
03/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R206 On 03-May-12			Bond Future	5.85	104.8423	5.8510	104.8423	0.00
03/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2649	3	2649	3	0.00
03/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2575	2	2575	2	0.00
03/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2723	3	2723	3	0.00
03/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	29	0	29	0	0.00
03/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	37	0	37	0	0.00
03/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	33	0	33	0	0.00
03/11/2011	R206 On 02-August-12			Bond Future	5.85	102.5615	5.8500	102.5615	0.00
03/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	2046	2	2046	2	0.00
03/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	2103	2	2103	2	0.00
03/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1989	2	1989	2	0.00
03/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	147	0	147	0	0.00
03/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	126	0	126	0	0.00
03/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	137	0	137	0	0.00
03/11/2011	R206 On 01-November-12			Bond Future	5.83	104.1089	5.8310	104.1089	0.00
03/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	704	1	704	1	0.00
03/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	741	1	741	1	0.00
03/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	666	1	666	1	0.00
03/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	529	1	529	1	0.00
03/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	489	1	489	1	0.00
03/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	510	1	510	1	0.00
03/11/2011	R207 On 03-November-11			Bond Future	7.88	98.5734	7.8800	98.5734	0.00
03/11/2011	R207 On 03-November-11	8.75	Call	Bond Future	4892	5	4892	5	0.00
03/11/2011	R207 On 03-November-11	8.80	Call	Bond Future	5163	5	5163	5	0.00
03/11/2011	R207 On 03-November-11	8.70	Call	Bond Future	4619	5	4619	5	0.00
03/11/2011	R207 On 03-November-11	7.90	Call	Bond Future	116	0	116	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
03/11/2011	R207 On 03-November-11	8.15	Call	Bond Future	1553	2	1553	2	0.00
03/11/2011	R207 On 03-November-11	8.35	Call	Bond Future	2683	3	2683	3	0.00
03/11/2011	R207 On 03-November-11	7.30	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	7.75	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	7.95	Call	Bond Future	406	0	406	0	0.00
03/11/2011	R207 On 03-November-11	8.40	Call	Bond Future	2962	3	2962	3	0.00
03/11/2011	R207 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	7.75	Put	Bond Future	759	1	759	1	0.00
03/11/2011	R207 On 03-November-11	8.35	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	7.30	Put	Bond Future	3445	3	3445	3	0.00
03/11/2011	R207 On 03-November-11	8.15	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	7.90	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R207 On 02-February-12			Bond Future	7.93	96.3765	7.9260	96.3765	15,529.00
03/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	6278	6	6278	6	0.00
03/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6500	6	6500	6	0.00
03/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	6048	6	6048	6	0.00
03/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	620	1	620	1	1,920.00
03/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	4073	4	4073	4	0.00
03/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1211	1	1211	1	640.00
03/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1739	2	1739	2	0.00
03/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2171	2	2171	2	640.00
03/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	889	1	889	1	1,920.00
03/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2791	3	2791	3	0.00
03/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	460	0	460	0	0.00
03/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	3954	4	3954	4	0.00
03/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	388	0	388	0	0.00
03/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	428	0	428	0	0.00
03/11/2011	R207 On 03-May-12			Bond Future	8.02	97.7942	8.0160	97.7942	0.00
03/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5456	5	5456	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
03/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5651	6	5651	6	0.00
03/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5264	5	5264	5	0.00
03/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1590	2	1590	2	0.00
03/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1455	1	1455	1	0.00
03/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1520	2	1520	2	0.00
03/11/2011	R207 On 02-August-12			Bond Future	8.11	95.5358	8.1120	95.5358	0.00
03/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5745	6	5745	6	0.00
03/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5564	5	5564	5	0.00
03/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5928	6	5928	6	0.00
03/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2341	2	2341	2	0.00
03/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2487	3	2487	3	0.00
03/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2413	2	2413	2	0.00
03/11/2011	R207 On 01-November-12			Bond Future	8.21	96.9784	8.2100	96.9784	0.00
03/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4160	4	4160	4	0.00
03/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	4006	4	4006	4	0.00
03/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4317	4	4317	4	0.00
03/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	3852	4	3852	4	0.00
03/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4058	4	4058	4	0.00
03/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	3953	4	3953	4	0.00
03/11/2011	R208 On 03-November-11			Bond Future	7.93	92.9891	7.9300	92.9891	0.00
03/11/2011	R208 On 03-November-11	8.75	Call	Bond Future	4921	5	4921	5	0.00
03/11/2011	R208 On 03-November-11	8.80	Call	Bond Future	5210	5	5210	5	0.00
03/11/2011	R208 On 03-November-11	8.70	Call	Bond Future	4630	5	4630	5	0.00
03/11/2011	R208 On 03-November-11	7.95	Call	Bond Future	124	0	124	0	0.00
03/11/2011	R208 On 03-November-11	8.20	Call	Bond Future	1658	2	1658	2	0.00
03/11/2011	R208 On 03-November-11	8.40	Call	Bond Future	2862	3	2862	3	0.00
03/11/2011	R208 On 03-November-11	8.90	Call	Bond Future	5784	6	5784	6	0.00
03/11/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R208 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R208 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R208 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R208 On 02-February-12			Bond Future	7.96	94.3544	7.9630	94.3544	11,841.00
03/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6481	6	6481	6	0.00
03/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6719	7	6719	7	0.00
03/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	6236	6	6236	6	0.00
03/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	710	1	710	1	2,880.00
03/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	4351	4	4351	4	0.00
03/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1254	1	1254	1	960.00
03/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1823	2	1823	2	0.00
03/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2208	2	2208	2	960.00
03/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	862	1	862	1	2,880.00
03/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	2874	3	2874	3	0.00
03/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	465	1	465	1	0.00
03/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	3902	4	3902	4	0.00
03/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	389	0	389	0	0.00
03/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	430	0	430	0	0.00
03/11/2011	R208 On 03-May-12			Bond Future	8.04	92.3417	8.0440	92.3417	0.00
03/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6752	7	6752	7	0.00
03/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6535	6	6535	6	0.00
03/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6953	7	6953	7	0.00
03/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1212	1	1212	1	0.00
03/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1344	1	1344	1	0.00
03/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1286	1	1286	1	0.00
03/11/2011	R208 On 02-August-12			Bond Future	8.13	93.6460	8.1280	93.6460	0.00
03/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	6024	6	6024	6	0.00
03/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	6220	6	6220	6	0.00
03/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5829	6	5829	6	0.00
03/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2588	3	2588	3	0.00
03/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2427	3	2427	3	0.00
03/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2506	3	2506	3	0.00
03/11/2011	R208 On 01-November-12			Bond Future	8.22	91.6635	8.2180	91.6635	0.00
03/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4291	4	4291	4	0.00
03/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4460	4	4460	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4126	4	4126	4	0.00
03/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4228	4	4228	4	0.00
03/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	3998	4	3998	4	0.00
03/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4111	4	4111	4	0.00
03/11/2011	R209 On 03-November-11			Bond Future	8.85	74.9787	8.8450	74.9787	0.00
03/11/2011	R209 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R209 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R209 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R209 On 03-November-11	8.80	Put	Bond Future	355	0	355	0	0.00
03/11/2011	R209 On 03-November-11	8.70	Put	Bond Future	1153	1	1153	1	0.00
03/11/2011	R209 On 03-November-11	8.75	Put	Bond Future	752	1	752	1	0.00
03/11/2011	R209 On 02-February-12			Bond Future	8.91	76.0757	8.9100	76.0757	2,587.00
03/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3371	3	3371	3	0.00
03/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3572	4	3572	4	0.00
03/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3177	3	3177	3	0.00
03/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2868	3	2868	3	0.00
03/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2499	2	2499	2	0.00
03/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2678	3	2678	3	0.00
03/11/2011	R209 On 03-May-12			Bond Future	8.98	74.0472	8.9820	74.0472	0.00
03/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4228	4	4228	4	0.00
03/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4412	4	4412	4	0.00
03/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	4048	4	4048	4	0.00
03/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4294	4	4294	4	0.00
03/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3895	4	3895	4	0.00
03/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4090	4	4090	4	0.00
03/11/2011	R209 On 02-August-12			Bond Future	9.06	75.0944	9.0560	75.0944	0.00
03/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5873	6	5873	6	0.00
03/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5688	6	5688	6	0.00
03/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6061	6	6061	6	0.00
03/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4256	4	4256	4	0.00
03/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4614	5	4614	5	0.00
03/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4432	4	4432	4	0.00
03/11/2011	R209 On 01-November-12			Bond Future	9.13	73.0823	9.1320	73.0823	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
03/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5361	5	5361	5	0.00
03/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5197	5	5197	5	0.00
03/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5527	6	5527	6	0.00
03/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6141	6	6141	6	0.00
03/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6572	7	6572	7	0.00
03/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6354	6	6354	6	0.00
03/11/2011	R210 On 03-November-11			Bond Future	131.31	131.3119	131.3078	131.3119	0.00
03/11/2011	R210 On 03-November-11	131.00	Call	Bond Future	308	0	308	0	0.00
03/11/2011	R210 On 03-November-11	131.05	Call	Bond Future	258	0	258	0	0.00
03/11/2011	R210 On 03-November-11	130.95	Call	Bond Future	358	0	358	0	0.00
03/11/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R210 On 02-February-12			Bond Future	133.14	133.2344	133.1385	133.2344	750.00
03/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	2139	2	2139	2	0.00
03/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	2089	2	2089	2	0.00
03/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	2189	2	2189	2	0.00
03/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R211 On 03-November-11			Bond Future	114.28	114.2917	114.2838	114.2917	0.00
03/11/2011	R211 On 03-November-11	1.25	Call	Bond Future	113034	113	113034	113	0.00
03/11/2011	R211 On 03-November-11	1.30	Call	Bond Future	112984	113	112984	113	0.00
03/11/2011	R211 On 03-November-11	1.20	Call	Bond Future	113084	113	113084	113	0.00
03/11/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R211 On 02-February-12			Bond Future	114.54	114.6268	114.5391	114.6268	480.00
03/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4039	4	4039	4	0.00
03/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4089	4	4089	4	0.00
03/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	3989	4	3989	4	0.00
03/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R212 On 03-November-11			Bond Future	110.23	110.2327	110.2286	110.2327	0.00
03/11/2011	R212 On 03-November-11	2.50	Call	Bond Future	107729	108	107729	108	0.00
03/11/2011	R212 On 03-November-11	2.55	Call	Bond Future	107679	108	107679	108	0.00
03/11/2011	R212 On 03-November-11	2.45	Call	Bond Future	107779	108	107779	108	0.00
03/11/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R212 On 02-February-12			Bond Future	110.20	110.3778	110.1981	110.3778	2,677.00
03/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	1698	2	1698	2	0.00
03/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	1648	2	1648	2	0.00
03/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	1748	2	1748	2	0.00
03/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
03/11/2011	R213 On 03-November-11			Bond Future	8.82	84.6515	8.8200	84.6515	0.00
03/11/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/11/2011	R213 On 03-November-11	8.70	Put	Bond Future	971	1	971	1	0.00
03/11/2011	R213 On 03-November-11	8.80	Put	Bond Future	161	0	161	0	0.00
03/11/2011	R213 On 03-November-11	8.75	Put	Bond Future	564	0	564	0	0.00
03/11/2011	R213 On 02-February-12			Bond Future	8.89	85.8938	8.8900	85.8938	0.00
03/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3701	4	3701	4	0.00
03/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3485	4	3485	4	0.00
03/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3923	4	3923	4	0.00
03/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2672	3	2672	3	0.00
03/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3012	3	3012	3	0.00
03/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2838	3	2838	3	0.00
03/11/2011	R213 On 03-May-12			Bond Future	8.97	83.6141	8.9670	83.6141	0.00
03/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5589	6	5589	6	0.00
03/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5816	6	5816	6	0.00
03/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5365	5	5365	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
03/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3579	4	3579	4	0.00
03/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3281	3	3281	3	0.00
03/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3427	3	3427	3	0.00
03/11/2011	R213 On 02-August-12			Bond Future	9.05	84.7958	9.0460	84.7958	0.00
03/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	6087	6	6087	6	0.00
03/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6304	6	6304	6	0.00
03/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5873	6	5873	6	0.00
03/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4703	5	4703	5	0.00
03/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4388	4	4388	4	0.00
03/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4543	5	4543	5	0.00
03/11/2011	R213 On 01-November-12			Bond Future	9.13	82.5332	9.1300	82.5332	0.00
03/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5530	6	5530	6	0.00
03/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5727	6	5727	6	0.00
03/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5330	5	5330	5	0.00
03/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6708	7	6708	7	0.00
03/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6335	6	6335	6	0.00
03/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6522	7	6522	7	0.00
03/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
03/11/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
03/11/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
03/11/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
03/11/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
03/11/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
03/11/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
03/11/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
03/11/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
03/11/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	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
03/11/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
03/11/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
03/11/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/11/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/11/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
03/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00