



Derivatives Monthly Statistics Report

For December 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	AL7T On 02-February-12			Index Future	412.80	412.2680	412.8040	412.2680	16.00
01/12/2011	AL7T On 03-May-12			Index Future	418.83	418.3430	418.8260	418.3430	0.00
01/12/2011	ALBI On 02-February-12			Index Future	375.59	374.9780	375.5900	374.9780	1,042.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	ALBI On 03-May-12			Index Future	381.07	380.5030	381.0690	380.5030	0.00
01/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	CAAK On 19-December-11			Can-Do Future	0.16	0.1732	0.1586	0.1732	12,659.00
01/12/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.1449	0.1228	0.1449	18,519.00
01/12/2011	CAAM On 19-December-11			Can-Do Future	0.13	0.1051	0.1260	0.1051	12,423.00
01/12/2011	CAAN On 30-March-12			Can-Do Future	0.40	0.4281	0.3995	0.4281	100,000.00
01/12/2011	CAAO On 30-March-12			Can-Do Future	0.11	0.0971	0.1110	0.0971	100,000.00
01/12/2011	CAAP On 19-December-11			Can-Do Future	0.15	0.1258	0.1514	0.1258	12,346.00
01/12/2011	CAAR On 19-December-11			Can-Do Future	0.15	0.1684	0.1452	0.1684	18,750.00
01/12/2011	CAAS On 31-January-12			Can-Do Future	0.10	0.1064	0.0985	0.1064	12,500.00
01/12/2011	CAAT On 29-February-12			Can-Do Future	0.09	0.0899	0.0853	0.0899	12,500.00
01/12/2011	CAAU On 31-January-12			Can-Do Future	0.06	0.0545	0.0637	0.0545	19,481.00
01/12/2011	CAAV On 29-February-12			Can-Do Future	0.09	0.0770	0.0870	0.0770	12,987.00
01/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2011	GOVI On 02-February-12			GOVI	376.88	376.2920	376.8760	376.2920	156.00
01/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	78760	7	78760	7	0.00
01/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	78660	7	78660	7	0.00
01/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	78860	7	78860	7	0.00
01/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 03-May-12			GOVI	382.37	381.8370	382.3740	381.8370	0.00
01/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	3740	0	3740	0	0.00
01/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	3640	0	3640	0	0.00
01/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	3840	0	3840	0	0.00
01/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
01/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
01/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2011	IGOV On 02-February-12			Index Future	165.60	164.9780	165.6000	164.9780	505.00
01/12/2011	IGOV On 03-May-12			Index Future	168.02	167.4090	168.0160	167.4090	0.00
01/12/2011	ILBI On 02-February-12			Index Future	447.08	447.0830	447.0830	447.0830	88.00
01/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4400	5.5700	94.4400	5,541.00
01/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	101.00
01/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.52	94.5000	5.5200	94.5000	0.00
01/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	2,390.00
01/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	0.00
01/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	0.00
01/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.52	94.5100	5.5200	94.5100	2,890.00
01/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.58	94.4300	5.5800	94.4300	44,760.00

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01/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.75	94.2300	5.7500	94.2300	990.00
01/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.99	93.9600	5.9900	93.9600	790.00
01/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.6900	6.2600	93.6900	1,250.00
01/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.4300	6.5400	93.4300	2,100.00
01/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/12/2011	OTH1 On 02-February-12			Index Future	368.34	367.5790	368.3350	367.5790	0.00
01/12/2011	R157 On 02-February-12			Bond Future	6.82	126.2917	6.8210	126.2917	12,966.00
01/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5783	6	5783	6	0.00
01/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5950	6	5950	6	0.00
01/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5617	6	5617	6	0.00
01/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	75	0	75	0	130.00
01/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1332	1	1332	1	0.00
01/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	456	0	456	0	0.00

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01/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	187	0	187	0	3,960.00
01/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1698	2	1698	2	0.00
01/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	347	0	347	0	1,320.00
01/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	586	1	586	1	0.00
01/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1195	1	1195	1	1,320.00
01/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	362	0	362	0	3,960.00
01/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1674	2	1674	2	0.00
01/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1423	1	1423	1	0.00
01/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3036	3	3036	3	0.00
01/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	522	1	522	1	130.00
01/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2236	2	2236	2	0.00
01/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	3	0	3	0	0.00
01/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	3	0	3	0	0.00
01/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	2	0	0.00
01/12/2011	R157 On 03-May-12			Bond Future	6.90	121.3457	6.9020	121.3457	0.00
01/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4569	5	4569	5	0.00
01/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4429	4	4429	4	0.00
01/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4707	5	4707	5	0.00
01/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	201	0	201	0	0.00
01/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	238	0	238	0	0.00
01/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	221	0	221	0	0.00
01/12/2011	R157 On 02-August-12			Bond Future	6.98	123.1909	6.9780	123.1909	0.00
01/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3877	4	3877	4	0.00
01/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3765	4	3765	4	0.00
01/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3990	4	3990	4	0.00
01/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	772	1	772	1	0.00
01/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	842	1	842	1	0.00
01/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	806	1	806	1	0.00
01/12/2011	R157 On 01-November-12			Bond Future	7.06	118.2891	7.0610	118.2891	0.00
01/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2059	2	2059	2	0.00
01/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2130	2	2130	2	0.00
01/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1989	2	1989	2	0.00
01/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2301	2	2301	2	0.00

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01/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2161	2	2161	2	0.00
01/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2230	2	2230	2	0.00
01/12/2011	R186 On 02-February-12			Bond Future	8.51	117.6693	8.5050	117.6693	24,833.00
01/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	5761	6	5761	6	0.00
01/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6085	6	6085	6	0.00
01/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5444	5	5444	5	0.00
01/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	634	1	634	1	6,000.00
01/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	25	0	25	0	6,000.00
01/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1158	1	1158	1	100.00
01/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34344	34	34344	34	0.00
01/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106118	106	106118	106	0.00
01/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	6016	6	6016	6	0.00
01/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18223	19	18223	19	0.00
01/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1392	2	1392	2	0.00
01/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	8006	8	8006	8	0.00
01/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1151	1	1151	1	0.00
01/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1267	1	1267	1	100.00
01/12/2011	R186 On 03-May-12			Bond Future	8.59	119.3995	8.5870	119.3995	0.00
01/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6937	7	6937	7	0.00
01/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7212	7	7212	7	0.00
01/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6665	6	6665	6	0.00
01/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3407	4	3407	4	0.00
01/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3079	3	3079	3	0.00
01/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3240	3	3240	3	0.00
01/12/2011	R186 On 02-August-12			Bond Future	8.67	115.9233	8.6660	115.9233	0.00
01/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6227	6	6227	6	0.00
01/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6461	6	6461	6	0.00
01/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5997	6	5997	6	0.00
01/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5692	6	5692	6	0.00
01/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5265	5	5265	5	0.00
01/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5475	6	5475	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
01/12/2011	R186 On 01-November-12			Bond Future	8.75	117.7158	8.7450	117.7158	0.00
01/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6957	7	6957	7	0.00
01/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6739	7	6739	7	0.00
01/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7180	7	7180	7	0.00
01/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6696	7	6696	7	0.00
01/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7137	7	7137	7	0.00
01/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6913	7	6913	7	0.00
01/12/2011	R189 On 02-February-12			Bond Future	219.02	218.9962	219.0243	218.9962	0.00
01/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	1024	1	1024	1	0.00
01/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	974	1	974	1	0.00
01/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1074	1	1074	1	0.00
01/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R197 On 02-February-12			Bond Future	244.59	243.6691	244.5938	243.6691	965.00
01/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	7594	7	7594	7	0.00
01/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	7644	7	7644	7	0.00
01/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	7544	7	7544	7	0.00
01/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R201 On 02-February-12			Bond Future	6.31	107.4282	6.3100	107.4282	3,124.00
01/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5062	5	5062	5	0.00
01/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4936	5	4936	5	0.00
01/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5189	5	5189	5	0.00
01/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
01/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	1	0	0.00
01/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R201 On 03-May-12			Bond Future	6.35	109.0110	6.3530	109.0110	0.00
01/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3525	4	3525	4	0.00
01/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3421	3	3421	3	0.00
01/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3630	4	3630	4	0.00
01/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	137	0	137	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
01/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	165	0	165	0	0.00
01/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	150	0	150	0	0.00
01/12/2011	R201 On 02-August-12			Bond Future	6.38	106.2601	6.3840	106.2601	0.00
01/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2985	3	2985	3	0.00
01/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2900	3	2900	3	0.00
01/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3070	3	3070	3	0.00
01/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	498	0	498	0	0.00
01/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	545	1	545	1	0.00
01/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	522	1	522	1	0.00
01/12/2011	R201 On 01-November-12			Bond Future	6.41	107.9051	6.4070	107.9051	0.00
01/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1766	2	1766	2	0.00
01/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1821	2	1821	2	0.00
01/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1712	2	1712	2	0.00
01/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1625	2	1625	2	0.00
01/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1533	2	1533	2	0.00
01/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1579	2	1579	2	0.00
01/12/2011	R202 On 02-February-12			Bond Future	182.76	181.2987	182.7638	181.2987	34,872.00
01/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	5764	4	5764	4	0.00
01/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	5714	4	5714	4	0.00
01/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	5814	4	5814	4	0.00
01/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R203 On 02-February-12			Bond Future	7.40	106.9210	7.3980	106.9210	1,867.00
01/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6066	6	6066	6	0.00
01/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6275	6	6275	6	0.00
01/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5858	6	5858	6	0.00
01/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	445	0	445	0	2,640.00
01/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2890	3	2890	3	0.00
01/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	820	1	820	1	880.00
01/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1123	1	1123	1	0.00
01/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1345	1	1345	1	880.00
01/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	374	0	374	0	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1741	2	1741	2	0.00
01/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	43	0	43	0	0.00
01/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2544	3	2544	3	0.00
01/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	31	0	31	0	0.00
01/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	36	0	36	0	0.00
01/12/2011	R203 On 03-May-12			Bond Future	7.48	104.3372	7.4840	104.3372	0.00
01/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5840	6	5840	6	0.00
01/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6016	6	6016	6	0.00
01/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5662	6	5662	6	0.00
01/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	437	0	437	0	0.00
01/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	376	0	376	0	0.00
01/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	408	0	408	0	0.00
01/12/2011	R203 On 02-August-12			Bond Future	7.57	105.9255	7.5650	105.9255	0.00
01/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5060	5	5060	5	0.00
01/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4911	5	4911	5	0.00
01/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5212	5	5212	5	0.00
01/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1133	1	1133	1	0.00
01/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1237	1	1237	1	0.00
01/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1183	1	1183	1	0.00
01/12/2011	R203 On 01-November-12			Bond Future	7.65	103.4034	7.6520	103.4034	0.00
01/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3090	3	3090	3	0.00
01/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2982	3	2982	3	0.00
01/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3199	3	3199	3	0.00
01/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2601	3	2601	3	0.00
01/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2788	3	2788	3	0.00
01/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2694	3	2694	3	0.00
01/12/2011	R204 On 02-February-12			Bond Future	7.69	102.4581	7.6910	102.4581	2,908.00
01/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6742	7	6742	7	0.00
01/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6975	7	6975	7	0.00
01/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6509	6	6509	6	0.00
01/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	84	0	84	0	0.00
01/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	62	0	62	0	0.00
01/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	73	0	73	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
01/12/2011	R204 On 03-May-12			Bond Future	7.78	103.9715	7.7780	103.9715	0.00
01/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5673	6	5673	6	0.00
01/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5484	5	5484	5	0.00
01/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5864	6	5864	6	0.00
01/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	780	1	780	1	0.00
01/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	883	1	883	1	0.00
01/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	830	1	830	1	0.00
01/12/2011	R204 On 02-August-12			Bond Future	7.86	101.5206	7.8630	101.5206	0.00
01/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4867	5	4867	5	0.00
01/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5031	5	5031	5	0.00
01/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4706	5	4706	5	0.00
01/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1846	2	1846	2	0.00
01/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1694	2	1694	2	0.00
01/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1768	2	1768	2	0.00
01/12/2011	R204 On 01-November-12			Bond Future	7.95	103.0925	7.9490	103.0925	0.00
01/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3694	4	3694	4	0.00
01/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3820	4	3820	4	0.00
01/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3571	3	3571	3	0.00
01/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3566	4	3566	4	0.00
01/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3338	3	3338	3	0.00
01/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3450	4	3450	4	0.00
01/12/2011	R206 On 02-February-12			Bond Future	6.07	103.0093	6.0710	103.0093	300.00
01/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3457	3	3457	3	0.00
01/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3370	3	3370	3	0.00
01/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3545	4	3545	4	0.00
01/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R206 On 03-May-12			Bond Future	6.10	104.5287	6.1010	104.5287	0.00
01/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2301	2	2301	2	0.00
01/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2371	2	2371	2	0.00
01/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2232	2	2232	2	0.00
01/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	96	0	96	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
01/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	79	0	79	0	0.00
01/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	87	0	87	0	0.00
01/12/2011	R206 On 02-August-12			Bond Future	6.11	102.3522	6.1080	102.3522	0.00
01/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1911	2	1911	2	0.00
01/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1859	2	1859	2	0.00
01/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1963	2	1963	2	0.00
01/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	342	0	342	0	0.00
01/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	373	0	373	0	0.00
01/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	357	0	357	0	0.00
01/12/2011	R206 On 01-November-12			Bond Future	6.08	103.9366	6.0790	103.9366	0.00
01/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1034	1	1034	1	0.00
01/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1004	1	1004	1	0.00
01/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1063	1	1063	1	0.00
01/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1096	1	1096	1	0.00
01/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1152	1	1152	1	0.00
01/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1125	1	1125	1	0.00
01/12/2011	R207 On 02-February-12			Bond Future	7.92	96.4614	7.9200	96.4614	30,800.00
01/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5977	6	5977	6	0.00
01/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6225	6	6225	6	0.00
01/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5731	6	5731	6	0.00
01/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	351	0	351	0	1,920.00
01/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3612	4	3612	4	0.00
01/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	805	1	805	1	640.00
01/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1265	1	1265	1	0.00
01/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1663	2	1663	2	640.00
01/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	394	0	394	0	1,920.00
01/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2351	2	2351	2	0.00
01/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	109	0	109	0	0.00
01/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3651	4	3651	4	0.00
01/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	79	0	79	0	0.00
01/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	93	0	93	0	0.00
01/12/2011	R207 On 03-May-12			Bond Future	8.01	97.8822	8.0080	97.8822	0.00
01/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5202	5	5202	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
01/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5014	5	5014	5	0.00
01/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5394	5	5394	5	0.00
01/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1154	1	1154	1	0.00
01/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1296	1	1296	1	0.00
01/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1222	1	1222	1	0.00
01/12/2011	R207 On 02-August-12			Bond Future	8.09	95.7332	8.0940	95.7332	0.00
01/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5405	5	5405	5	0.00
01/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5581	6	5581	6	0.00
01/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5232	5	5232	5	0.00
01/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2059	2	2059	2	0.00
01/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1897	2	1897	2	0.00
01/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1976	2	1976	2	0.00
01/12/2011	R207 On 01-November-12			Bond Future	8.18	97.2167	8.1770	97.2167	0.00
01/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4107	4	4107	4	0.00
01/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4243	4	4243	4	0.00
01/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3972	4	3972	4	0.00
01/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3853	4	3853	4	0.00
01/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3607	4	3607	4	0.00
01/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3729	4	3729	4	0.00
01/12/2011	R208 On 02-February-12			Bond Future	7.97	94.5002	7.9650	94.5002	14,264.00
01/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6130	6	6130	6	0.00
01/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6394	6	6394	6	0.00
01/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5866	6	5866	6	0.00
01/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	384	0	384	0	2,880.00
01/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3839	4	3839	4	0.00
01/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	795	1	795	1	960.00
01/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1287	1	1287	1	0.00
01/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1684	2	1684	2	960.00
01/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	362	0	362	0	2,880.00
01/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2427	3	2427	3	0.00
01/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	107	0	107	0	0.00
01/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3589	4	3589	4	0.00
01/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	77	0	77	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
01/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	91	0	91	0	0.00
01/12/2011	R208 On 03-May-12			Bond Future	8.04	92.4959	8.0430	92.4959	0.00
01/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6428	6	6428	6	0.00
01/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6643	7	6643	7	0.00
01/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6214	6	6214	6	0.00
01/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1017	1	1017	1	0.00
01/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	896	1	896	1	0.00
01/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	956	1	956	1	0.00
01/12/2011	R208 On 02-August-12			Bond Future	8.12	93.9006	8.1190	93.9006	0.00
01/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5774	6	5774	6	0.00
01/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5588	6	5588	6	0.00
01/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5961	6	5961	6	0.00
01/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2116	2	2116	2	0.00
01/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2295	2	2295	2	0.00
01/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2204	2	2204	2	0.00
01/12/2011	R208 On 01-November-12			Bond Future	8.20	91.9568	8.1960	91.9568	0.00
01/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4266	4	4266	4	0.00
01/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4122	4	4122	4	0.00
01/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4414	4	4414	4	0.00
01/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3828	4	3828	4	0.00
01/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4099	4	4099	4	0.00
01/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3961	4	3961	4	0.00
01/12/2011	R209 On 02-February-12			Bond Future	8.87	76.0368	8.8720	76.0368	2,599.00
01/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3115	3	3115	3	0.00
01/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3332	3	3332	3	0.00
01/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2905	3	2905	3	0.00
01/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2300	2	2300	2	0.00
01/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1963	2	1963	2	0.00
01/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2127	2	2127	2	0.00
01/12/2011	R209 On 03-May-12			Bond Future	8.94	74.0165	8.9420	74.0165	0.00
01/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4223	4	4223	4	0.00
01/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4030	4	4030	4	0.00
01/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4420	4	4420	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
01/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3596	4	3596	4	0.00
01/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3968	4	3968	4	0.00
01/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3778	4	3778	4	0.00
01/12/2011	R209 On 02-August-12			Bond Future	9.01	75.1398	9.0100	75.1398	0.00
01/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6014	6	6014	6	0.00
01/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6223	6	6223	6	0.00
01/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5815	6	5815	6	0.00
01/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4393	5	4393	5	0.00
01/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4070	4	4070	4	0.00
01/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4225	4	4225	4	0.00
01/12/2011	R209 On 01-November-12			Bond Future	9.08	73.1570	9.0780	73.1570	0.00
01/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5498	5	5498	5	0.00
01/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5679	6	5679	6	0.00
01/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5320	5	5320	5	0.00
01/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6291	6	6291	6	0.00
01/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5890	6	5890	6	0.00
01/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6087	6	6087	6	0.00
01/12/2011	R210 On 02-February-12			Bond Future	137.92	137.4528	137.9176	137.4528	755.00
01/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	6918	6	6918	6	0.00
01/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6968	7	6968	7	0.00
01/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6868	6	6868	6	0.00
01/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R211 On 02-February-12			Bond Future	115.48	115.3089	115.4815	115.3089	480.00
01/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	4982	5	4982	5	0.00
01/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5032	5	5032	5	0.00
01/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4932	5	4932	5	0.00
01/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R212 On 02-February-12			Bond Future	111.90	111.4973	111.9022	111.4973	2,677.00
01/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3402	3	3402	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3352	3	3352	3	0.00
01/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3452	3	3452	3	0.00
01/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/12/2011	R213 On 02-February-12			Bond Future	8.89	85.6254	8.8900	85.6254	487.00
01/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3096	3	3096	3	0.00
01/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2885	3	2885	3	0.00
01/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3314	3	3314	3	0.00
01/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2063	2	2063	2	0.00
01/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2412	3	2412	3	0.00
01/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2233	2	2233	2	0.00
01/12/2011	R213 On 03-May-12			Bond Future	8.97	83.3496	8.9660	83.3496	0.00
01/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5245	5	5245	5	0.00
01/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5465	5	5465	5	0.00
01/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5029	5	5029	5	0.00
01/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3235	3	3235	3	0.00
01/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2922	3	2922	3	0.00
01/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3075	3	3075	3	0.00
01/12/2011	R213 On 02-August-12			Bond Future	9.04	84.6195	9.0390	84.6195	0.00
01/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6011	6	6011	6	0.00
01/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6224	6	6224	6	0.00
01/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5810	6	5810	6	0.00
01/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4587	5	4587	5	0.00
01/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4255	4	4255	4	0.00
01/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4413	5	4413	5	0.00
01/12/2011	R213 On 01-November-12			Bond Future	9.12	82.3897	9.1150	82.3897	0.00
01/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5473	5	5473	5	0.00
01/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5654	6	5654	6	0.00
01/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5294	5	5294	5	0.00
01/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6558	7	6558	7	0.00
01/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6149	6	6149	6	0.00
01/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6351	6	6351	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
01/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
02/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	AL7T On 02-February-12			Index Future	416.29	412.8040	416.2890	412.8040	16.00
02/12/2011	AL7T On 03-May-12			Index Future	422.35	418.8260	422.3500	418.8260	0.00
02/12/2011	ALBI On 02-February-12			Index Future	378.65	375.5900	378.6460	375.5900	1,042.00
02/12/2011	ALBI On 03-May-12			Index Future	384.16	381.0690	384.1600	381.0690	0.00
02/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	CAAK On 19-December-11			Can-Do Future	0.13	0.1586	0.1311	0.1586	12,659.00
02/12/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.1228	0.0941	0.1228	18,519.00
02/12/2011	CAAM On 19-December-11			Can-Do Future	0.17	0.1260	0.1679	0.1260	12,423.00
02/12/2011	CAAN On 30-March-12			Can-Do Future	0.36	0.3995	0.3605	0.3995	100,000.00
02/12/2011	CAAO On 30-March-12			Can-Do Future	0.13	0.1110	0.1325	0.1110	100,000.00
02/12/2011	CAAP On 19-December-11			Can-Do Future	0.20	0.1514	0.1955	0.1514	12,346.00
02/12/2011	CAAR On 19-December-11			Can-Do Future	0.11	0.1452	0.1122	0.1452	18,750.00
02/12/2011	CAAS On 31-January-12			Can-Do Future	0.09	0.0985	0.0865	0.0985	12,500.00
02/12/2011	CAAT On 29-February-12			Can-Do Future	0.08	0.0853	0.0776	0.0853	12,500.00
02/12/2011	CAAU On 31-January-12			Can-Do Future	0.08	0.0637	0.0793	0.0637	19,481.00
02/12/2011	CAAV On 29-February-12			Can-Do Future	0.10	0.0870	0.1029	0.0870	12,987.00
02/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
02/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2011	GOVI On 02-February-12			GOVI	379.78	376.8760	379.7810	376.8760	156.00
02/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	107810	8	107810	8	0.00
02/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	107710	8	107710	8	0.00
02/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	107910	8	107910	8	0.00
02/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/12/2011	GOVI On 03-May-12			GOVI	385.31	382.3740	385.3110	382.3740	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
02/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	33110	0	33110	0	0.00
02/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	33010	0	33010	0	0.00
02/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	33210	0	33210	0	0.00
02/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2011	IGOV On 02-February-12			Index Future	165.90	165.6000	165.8970	165.6000	505.00
02/12/2011	IGOV On 03-May-12			Index Future	168.31	168.0160	168.3130	168.0160	0.00
02/12/2011	ILBI On 02-February-12			Index Future	447.08	447.0830	447.0830	447.0830	88.00
02/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	5,541.00
02/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.53	94.4500	5.5300	94.4500	101.00
02/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.50	94.4800	5.5000	94.4800	0.00
02/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.47	94.4900	5.4700	94.4900	2,390.00
02/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.45	94.4900	5.4500	94.4900	0.00
02/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.44	94.4900	5.4400	94.4900	0.00
02/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.4800	5.4500	94.4800	2,890.00
02/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.4200	5.4800	94.4200	44,760.00
02/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.63	94.2500	5.6300	94.2500	990.00
02/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.87	94.0100	5.8700	94.0100	790.00
02/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.7400	6.1200	93.7400	1,250.00
02/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.40	93.4600	6.4000	93.4600	2,100.00
02/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/12/2011	JN02 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
02/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/12/2011	OTH1 On 02-February-12			Index Future	372.14	368.3350	372.1370	368.3350	0.00
02/12/2011	R157 On 02-February-12			Bond Future	6.67	126.3734	6.6710	126.3734	12,966.00
02/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6316	6	6316	6	0.00
02/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6482	6	6482	6	0.00
02/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	6149	6	6149	6	0.00
02/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	650	0	650	0	0.00
02/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	126	0	126	0	130.00
02/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1696	1	1696	1	0.00
02/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	291	0	291	0	3,960.00
02/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	508	0	508	0	1,320.00
02/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	815	1	815	1	0.00
02/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	2104	2	2104	2	0.00
02/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	233	0	233	0	3,960.00
02/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	890	1	890	1	1,320.00
02/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1300	2	1300	2	0.00
02/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	352	1	352	1	130.00
02/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	1806	2	1806	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
02/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1083	1	1083	1	0.00
02/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2552	3	2552	3	0.00
02/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	1	0	0.00
02/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	1	0	0.00
02/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	1	0	0.00
02/12/2011	R157 On 03-May-12			Bond Future	6.74	121.4117	6.7400	121.4117	0.00
02/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	5047	5	5047	5	0.00
02/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	5190	5	5190	5	0.00
02/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4904	4	4904	4	0.00
02/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	177	0	177	0	0.00
02/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	148	0	148	0	0.00
02/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	162	0	162	0	0.00
02/12/2011	R157 On 02-August-12			Bond Future	6.80	123.2336	6.8000	123.2336	0.00
02/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	4286	4	4286	4	0.00
02/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4404	4	4404	4	0.00
02/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	4170	4	4170	4	0.00
02/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	702	1	702	1	0.00
02/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	640	1	640	1	0.00
02/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	670	1	670	1	0.00
02/12/2011	R157 On 01-November-12			Bond Future	6.87	118.3116	6.8650	118.3116	0.00
02/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2341	2	2341	2	0.00
02/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2265	2	2265	2	0.00
02/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2418	2	2418	2	0.00
02/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1897	2	1897	2	0.00
02/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2025	2	2025	2	0.00
02/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	1960	2	1960	2	0.00
02/12/2011	R186 On 02-February-12			Bond Future	8.37	118.0142	8.3660	118.0142	24,833.00
02/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	6742	6	6742	6	0.00
02/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	7090	6	7090	6	0.00
02/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	6400	5	6400	5	0.00
02/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	870	1	870	1	6,000.00
02/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	40	0	40	0	6,000.00
02/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	35653	34	35653	34	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
02/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	107427	106	107427	106	0.00
02/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1527	1	1527	1	100.00
02/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	1	0	1	0	0.00
02/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5076	6	5076	6	0.00
02/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	16929	18	16929	18	0.00
02/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1039	1	1039	1	0.00
02/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	6933	8	6933	8	0.00
02/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	847	1	847	1	0.00
02/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	939	1	939	1	100.00
02/12/2011	R186 On 03-May-12			Bond Future	8.44	119.7287	8.4430	119.7287	0.00
02/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	7798	7	7798	7	0.00
02/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	7509	7	7509	7	0.00
02/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	8091	7	8091	7	0.00
02/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2628	3	2628	3	0.00
02/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	2920	3	2920	3	0.00
02/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2771	3	2771	3	0.00
02/12/2011	R186 On 02-August-12			Bond Future	8.52	116.2374	8.5170	116.2374	0.00
02/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6976	6	6976	6	0.00
02/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6730	6	6730	6	0.00
02/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	7226	6	7226	6	0.00
02/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4679	5	4679	5	0.00
02/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5074	6	5074	6	0.00
02/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	4873	5	4873	5	0.00
02/12/2011	R186 On 01-November-12			Bond Future	8.59	118.0152	8.5910	118.0152	0.00
02/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	7695	7	7695	7	0.00
02/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7931	7	7931	7	0.00
02/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	7463	7	7463	7	0.00
02/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6491	7	6491	7	0.00
02/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6077	7	6077	7	0.00
02/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6281	7	6281	7	0.00
02/12/2011	R189 On 02-February-12			Bond Future	219.19	219.0243	219.1870	219.0243	0.00
02/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	1187	1	1187	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1237	1	1237	1	0.00
02/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	1137	1	1137	1	0.00
02/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R197 On 02-February-12			Bond Future	245.06	244.5938	245.0607	244.5938	965.00
02/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8061	8	8061	8	0.00
02/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8011	8	8011	8	0.00
02/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8111	8	8111	8	0.00
02/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R201 On 02-February-12			Bond Future	6.17	107.4470	6.1650	107.4470	3,124.00
02/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5453	5	5453	5	0.00
02/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5579	5	5579	5	0.00
02/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5326	5	5326	5	0.00
02/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R201 On 03-May-12			Bond Future	6.19	109.0135	6.1940	109.0135	0.00
02/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3879	4	3879	4	0.00
02/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3987	4	3987	4	0.00
02/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3771	3	3771	3	0.00
02/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	122	0	122	0	0.00
02/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	101	0	101	0	0.00
02/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	111	0	111	0	0.00
02/12/2011	R201 On 02-August-12			Bond Future	6.21	106.2421	6.2060	106.2421	0.00
02/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3293	3	3293	3	0.00
02/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3382	3	3382	3	0.00
02/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	3205	3	3205	3	0.00
02/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	450	1	450	1	0.00
02/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	410	0	410	0	0.00
02/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	430	1	430	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	R201 On 01-November-12			Bond Future	6.21	107.8688	6.2070	107.8688	0.00
02/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1983	2	1983	2	0.00
02/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1926	2	1926	2	0.00
02/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	2042	2	2042	2	0.00
02/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1350	2	1350	2	0.00
02/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1435	2	1435	2	0.00
02/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1392	2	1392	2	0.00
02/12/2011	R202 On 02-February-12			Bond Future	183.36	182.7638	183.3577	182.7638	34,872.00
02/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	6358	6	6358	6	0.00
02/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	6408	6	6408	6	0.00
02/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	6308	6	6308	6	0.00
02/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R203 On 02-February-12			Bond Future	7.25	107.1243	7.2520	107.1243	1,867.00
02/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6728	6	6728	6	0.00
02/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6939	6	6939	6	0.00
02/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	6517	6	6517	6	0.00
02/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	632	0	632	0	2,640.00
02/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	1102	1	1102	1	880.00
02/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1466	1	1466	1	0.00
02/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	3442	3	3442	3	0.00
02/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	248	0	248	0	2,640.00
02/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1010	1	1010	1	880.00
02/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1345	2	1345	2	0.00
02/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	24	0	24	0	0.00
02/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2052	3	2052	3	0.00
02/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	16	0	16	0	0.00
02/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	20	0	20	0	0.00
02/12/2011	R203 On 03-May-12			Bond Future	7.33	104.5233	7.3290	104.5233	0.00
02/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	6437	6	6437	6	0.00
02/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	6253	6	6253	6	0.00
02/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6619	6	6619	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
02/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	289	0	289	0	0.00
02/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	338	0	338	0	0.00
02/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	314	0	314	0	0.00
02/12/2011	R203 On 02-August-12			Bond Future	7.40	106.0951	7.4010	106.0951	0.00
02/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5577	5	5577	5	0.00
02/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5734	5	5734	5	0.00
02/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	5421	5	5421	5	0.00
02/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1047	1	1047	1	0.00
02/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	955	1	955	1	0.00
02/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1001	1	1001	1	0.00
02/12/2011	R203 On 01-November-12			Bond Future	7.48	103.5573	7.4780	103.5573	0.00
02/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3479	3	3479	3	0.00
02/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3596	3	3596	3	0.00
02/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	3363	3	3363	3	0.00
02/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2460	3	2460	3	0.00
02/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2290	3	2290	3	0.00
02/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2374	3	2374	3	0.00
02/12/2011	R204 On 02-February-12			Bond Future	7.54	102.6598	7.5400	102.6598	2,908.00
02/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	7518	7	7518	7	0.00
02/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	7281	7	7281	7	0.00
02/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7755	7	7755	7	0.00
02/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	35	0	35	0	0.00
02/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	50	0	50	0	0.00
02/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	42	0	42	0	0.00
02/12/2011	R204 On 03-May-12			Bond Future	7.62	104.1562	7.6200	104.1562	0.00
02/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	6322	6	6322	6	0.00
02/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	6521	6	6521	6	0.00
02/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	6124	5	6124	5	0.00
02/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	707	1	707	1	0.00
02/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	621	1	621	1	0.00
02/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	663	1	663	1	0.00
02/12/2011	R204 On 02-August-12			Bond Future	7.70	101.6891	7.6970	101.6891	0.00
02/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	5432	5	5432	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
02/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	5261	5	5261	5	0.00
02/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5605	5	5605	5	0.00
02/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1440	2	1440	2	0.00
02/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1573	2	1573	2	0.00
02/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1506	2	1506	2	0.00
02/12/2011	R204 On 01-November-12			Bond Future	7.77	103.2454	7.7740	103.2454	0.00
02/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	4149	4	4149	4	0.00
02/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	4016	4	4016	4	0.00
02/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	4284	4	4284	4	0.00
02/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	2961	3	2961	3	0.00
02/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3170	4	3170	4	0.00
02/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3064	3	3064	3	0.00
02/12/2011	R206 On 02-February-12			Bond Future	5.92	103.0423	5.9170	103.0423	300.00
02/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3740	3	3740	3	0.00
02/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3828	4	3828	4	0.00
02/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3652	3	3652	3	0.00
02/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R206 On 03-May-12			Bond Future	5.93	104.5463	5.9250	104.5463	0.00
02/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2558	2	2558	2	0.00
02/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2487	2	2487	2	0.00
02/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2630	2	2630	2	0.00
02/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	55	0	55	0	0.00
02/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	68	0	68	0	0.00
02/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	61	0	61	0	0.00
02/12/2011	R206 On 02-August-12			Bond Future	5.90	102.3508	5.8980	102.3508	0.00
02/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	2132	2	2132	2	0.00
02/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	2186	2	2186	2	0.00
02/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	2078	2	2078	2	0.00
02/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	302	0	302	0	0.00
02/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	276	0	276	0	0.00
02/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	289	0	289	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
02/12/2011	R206 On 01-November-12			Bond Future	5.83	103.9182	5.8250	103.9182	0.00
02/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1182	1	1182	1	0.00
02/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1214	1	1214	1	0.00
02/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1150	1	1150	1	0.00
02/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1006	1	1006	1	0.00
02/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	955	1	955	1	0.00
02/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	981	1	981	1	0.00
02/12/2011	R207 On 02-February-12			Bond Future	7.78	96.5577	7.7750	96.5577	34,723.00
02/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	6764	6	6764	6	0.00
02/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	7017	6	7017	6	0.00
02/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	6512	6	6512	6	0.00
02/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	522	0	522	0	1,920.00
02/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	1112	1	1112	1	640.00
02/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1675	1	1675	1	0.00
02/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	4300	4	4300	4	0.00
02/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	256	0	256	0	1,920.00
02/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1247	2	1247	2	640.00
02/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	1831	2	1831	2	0.00
02/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	64	0	64	0	0.00
02/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	2996	4	2996	4	0.00
02/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	45	0	45	0	0.00
02/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	53	0	53	0	0.00
02/12/2011	R207 On 03-May-12			Bond Future	7.86	97.9647	7.8570	97.9647	0.00
02/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5821	5	5821	5	0.00
02/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	6022	5	6022	5	0.00
02/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5622	5	5622	5	0.00
02/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1068	1	1068	1	0.00
02/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	945	1	945	1	0.00
02/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1005	1	1005	1	0.00
02/12/2011	R207 On 02-August-12			Bond Future	7.94	95.7973	7.9360	95.7973	0.00
02/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5984	5	5984	5	0.00
02/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5802	5	5802	5	0.00
02/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	6168	6	6168	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
02/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1635	2	1635	2	0.00
02/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1780	2	1780	2	0.00
02/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1706	2	1706	2	0.00
02/12/2011	R207 On 01-November-12			Bond Future	8.01	97.2634	8.0120	97.2634	0.00
02/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4577	4	4577	4	0.00
02/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	4434	4	4434	4	0.00
02/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4722	4	4722	4	0.00
02/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3225	4	3225	4	0.00
02/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3453	4	3453	4	0.00
02/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3338	4	3338	4	0.00
02/12/2011	R208 On 02-February-12			Bond Future	7.82	94.5975	7.8200	94.5975	14,264.00
02/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6978	6	6978	6	0.00
02/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	7248	6	7248	6	0.00
02/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	6708	6	6708	6	0.00
02/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	580	0	580	0	2,880.00
02/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	1123	1	1123	1	960.00
02/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1730	1	1730	1	0.00
02/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	4592	4	4592	4	0.00
02/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	227	0	227	0	2,880.00
02/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1239	2	1239	2	960.00
02/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	1866	2	1866	2	0.00
02/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	61	0	61	0	0.00
02/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	2896	4	2896	4	0.00
02/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	42	0	42	0	0.00
02/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	51	0	51	0	0.00
02/12/2011	R208 On 03-May-12			Bond Future	7.89	92.5850	7.8930	92.5850	0.00
02/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	7141	6	7141	6	0.00
02/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6918	6	6918	6	0.00
02/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	7366	7	7366	7	0.00
02/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	722	1	722	1	0.00
02/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	824	1	824	1	0.00
02/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	772	1	772	1	0.00
02/12/2011	R208 On 02-August-12			Bond Future	7.96	93.9759	7.9630	93.9759	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
02/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	6390	6	6390	6	0.00
02/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	6587	6	6587	6	0.00
02/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	6195	6	6195	6	0.00
02/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	1991	2	1991	2	0.00
02/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1831	2	1831	2	0.00
02/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1910	2	1910	2	0.00
02/12/2011	R208 On 01-November-12			Bond Future	8.03	92.0190	8.0340	92.0190	0.00
02/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4769	4	4769	4	0.00
02/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4926	4	4926	4	0.00
02/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4615	4	4615	4	0.00
02/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3670	4	3670	4	0.00
02/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3418	4	3418	4	0.00
02/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3542	4	3542	4	0.00
02/12/2011	R209 On 02-February-12			Bond Future	8.73	76.2859	8.7340	76.2859	2,599.00
02/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3759	3	3759	3	0.00
02/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	3525	3	3525	3	0.00
02/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	4001	3	4001	3	0.00
02/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1542	2	1542	2	0.00
02/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1830	2	1830	2	0.00
02/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1681	2	1681	2	0.00
02/12/2011	R209 On 03-May-12			Bond Future	8.80	74.2547	8.8000	74.2547	0.00
02/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4837	4	4837	4	0.00
02/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	5050	4	5050	4	0.00
02/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4627	4	4627	4	0.00
02/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3459	4	3459	4	0.00
02/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3119	4	3119	4	0.00
02/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3286	4	3286	4	0.00
02/12/2011	R209 On 02-August-12			Bond Future	8.86	75.3674	8.8640	75.3674	0.00
02/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6685	6	6685	6	0.00
02/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	6474	6	6474	6	0.00
02/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6907	6	6907	6	0.00
02/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3630	4	3630	4	0.00
02/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	3928	4	3928	4	0.00

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02/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3772	4	3772	4	0.00
02/12/2011	R209 On 01-November-12			Bond Future	8.93	73.3742	8.9280	73.3742	0.00
02/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	6104	5	6104	5	0.00
02/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5914	5	5914	5	0.00
02/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	6296	6	6296	6	0.00
02/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5366	6	5366	6	0.00
02/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	5745	6	5745	6	0.00
02/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5553	6	5553	6	0.00
02/12/2011	R210 On 02-February-12			Bond Future	137.92	137.9176	137.9243	137.9176	755.00
02/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	6924	7	6924	7	0.00
02/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6874	7	6874	7	0.00
02/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6974	7	6974	7	0.00
02/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R211 On 02-February-12			Bond Future	115.48	115.4815	115.4831	115.4815	480.00
02/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	4983	5	4983	5	0.00
02/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4933	5	4933	5	0.00
02/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5033	5	5033	5	0.00
02/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R212 On 02-February-12			Bond Future	112.21	111.9022	112.2062	111.9022	2,677.00
02/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3706	3	3706	3	0.00
02/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3756	3	3756	3	0.00
02/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3656	3	3656	3	0.00
02/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/12/2011	R213 On 02-February-12			Bond Future	8.75	85.8779	8.7460	85.8779	487.00
02/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3767	3	3767	3	0.00
02/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	4011	3	4011	3	0.00
02/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	3530	3	3530	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
02/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1907	2	1907	2	0.00
02/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1609	2	1609	2	0.00
02/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1753	2	1753	2	0.00
02/12/2011	R213 On 03-May-12			Bond Future	8.82	83.5907	8.8180	83.5907	0.00
02/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5966	5	5966	5	0.00
02/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5734	5	5734	5	0.00
02/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	6203	5	6203	5	0.00
02/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2494	3	2494	3	0.00
02/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2774	3	2774	3	0.00
02/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2630	3	2630	3	0.00
02/12/2011	R213 On 02-August-12			Bond Future	8.89	84.8496	8.8870	84.8496	0.00
02/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6705	6	6705	6	0.00
02/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6932	6	6932	6	0.00
02/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	6491	6	6491	6	0.00
02/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4087	5	4087	5	0.00
02/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3782	4	3782	4	0.00
02/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	3927	4	3927	4	0.00
02/12/2011	R213 On 01-November-12			Bond Future	8.96	82.6089	8.9590	82.6089	0.00
02/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	6095	5	6095	5	0.00
02/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	6288	6	6288	6	0.00
02/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5904	5	5904	5	0.00
02/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	5974	7	5974	7	0.00
02/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5588	6	5588	6	0.00
02/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	5779	6	5779	6	0.00
02/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
05/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0807 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
05/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	AL7T On 02-February-12			Index Future	415.29	416.2890	415.2920	416.2890	16.00
05/12/2011	AL7T On 03-May-12			Index Future	421.34	422.3500	421.3430	422.3500	0.00
05/12/2011	ALBI On 02-February-12			Index Future	377.72	378.6460	377.7240	378.6460	1,042.00
05/12/2011	ALBI On 03-May-12			Index Future	383.23	384.1600	383.2280	384.1600	0.00
05/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C214 On 28-February-41			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
05/12/2011	CAAK On 19-December-11			Can-Do Future	0.13	0.1311	0.1306	0.1311	12,659.00
05/12/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0941	0.0862	0.0941	18,519.00
05/12/2011	CAAM On 19-December-11			Can-Do Future	0.16	0.1679	0.1640	0.1679	12,423.00
05/12/2011	CAAN On 30-March-12			Can-Do Future	0.35	0.3605	0.3455	0.3605	100,000.00
05/12/2011	CAAO On 30-March-12			Can-Do Future	0.13	0.1325	0.1342	0.1325	100,000.00
05/12/2011	CAAP On 19-December-11			Can-Do Future	0.19	0.1955	0.1937	0.1955	12,346.00
05/12/2011	CAAR On 19-December-11			Can-Do Future	0.11	0.1122	0.1054	0.1122	18,750.00
05/12/2011	CAAS On 31-January-12			Can-Do Future	0.09	0.0865	0.0875	0.0865	12,500.00
05/12/2011	CAAT On 29-February-12			Can-Do Future	0.08	0.0776	0.0789	0.0776	12,500.00
05/12/2011	CAAU On 31-January-12			Can-Do Future	0.08	0.0793	0.0809	0.0793	19,481.00
05/12/2011	CAAV On 29-February-12			Can-Do Future	0.11	0.1029	0.1052	0.1029	12,987.00
05/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	GOVI On 02-February-12			GOVI	378.91	379.7810	378.9130	379.7810	157.00
05/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	99130	11	99130	11	0.00
05/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	99030	11	99030	11	0.00
05/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	99230	11	99230	11	0.00
05/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12			GOVI	384.43	385.3110	384.4340	385.3110	0.00
05/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	24340	3	24340	3	0.00
05/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	24240	3	24240	3	0.00
05/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	24440	3	24440	3	0.00
05/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
05/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2011	IGOV On 02-February-12			Index Future	166.19	165.8970	166.1870	165.8970	507.00
05/12/2011	IGOV On 03-May-12			Index Future	168.61	168.3130	168.6080	168.3130	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
05/12/2011	ILBI On 02-February-12			Index Future	445.90	447.0830	445.9030	447.0830	88.00
05/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	5,541.00
05/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.54	94.4700	5.5400	94.4700	101.00
05/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.50	94.5000	5.5000	94.5000	0.00
05/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.47	94.5300	5.4700	94.5300	2,390.00
05/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.45	94.5500	5.4500	94.5500	0.00
05/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.44	94.5600	5.4400	94.5600	0.00
05/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.5500	5.4500	94.5500	2,890.00
05/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.5200	5.4900	94.5200	44,760.00
05/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.65	94.3700	5.6500	94.3700	990.00
05/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	790.00
05/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.14	93.8800	6.1400	93.8800	1,250.00
05/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.6000	6.4100	93.6000	2,100.00
05/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	OTH1 On 02-February-12			Index Future	370.94	372.1370	370.9440	372.1370	0.00
05/12/2011	R157 On 02-February-12			Bond Future	6.72	126.9075	6.7240	126.9075	12,966.00
05/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6127	6	6127	6	0.00
05/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6293	6	6293	6	0.00
05/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5960	6	5960	6	0.00
05/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	95	0	95	0	130.00
05/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1542	2	1542	2	0.00
05/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	553	1	553	1	0.00
05/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	234	0	234	0	3,960.00
05/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1938	2	1938	2	0.00
05/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	425	1	425	1	1,320.00
05/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	705	1	705	1	0.00
05/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	969	1	969	1	1,320.00
05/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	256	0	256	0	3,960.00
05/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1407	1	1407	1	0.00
05/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1175	1	1175	1	0.00
05/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2711	3	2711	3	0.00
05/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	387	0	387	0	130.00
05/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	1938	2	1938	2	0.00
05/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	1	0	0.00
05/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	1	0	0.00
05/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	1	0	0.00
05/12/2011	R157 On 03-May-12			Bond Future	6.80	121.9483	6.7970	121.9483	0.00
05/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4870	5	4870	5	0.00
05/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4727	5	4727	5	0.00
05/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	5011	5	5011	5	0.00

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05/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	158	0	158	0	0.00
05/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	189	0	189	0	0.00
05/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	174	0	174	0	0.00
05/12/2011	R157 On 02-August-12			Bond Future	6.87	123.7791	6.8670	123.7791	0.00
05/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	4119	4	4119	4	0.00
05/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	4004	4	4004	4	0.00
05/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4235	4	4235	4	0.00
05/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	677	1	677	1	0.00
05/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	741	1	741	1	0.00
05/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	708	1	708	1	0.00
05/12/2011	R157 On 01-November-12			Bond Future	6.95	118.8636	6.9450	118.8636	0.00
05/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2212	2	2212	2	0.00
05/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2287	2	2287	2	0.00
05/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2138	2	2138	2	0.00
05/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2124	2	2124	2	0.00
05/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1992	2	1992	2	0.00
05/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2057	2	2057	2	0.00
05/12/2011	R186 On 02-February-12			Bond Future	8.42	119.3231	8.4170	119.3231	24,833.00
05/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	6309	7	6309	7	0.00
05/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6651	7	6651	7	0.00
05/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5973	6	5973	6	0.00
05/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	721	1	721	1	6,000.00
05/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	28	0	28	0	6,000.00
05/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1312	2	1312	2	100.00
05/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	35170	36	35170	36	0.00
05/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106944	107	106944	107	0.00
05/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5344	5	5344	5	0.00
05/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	17400	17	17400	17	0.00
05/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1095	1	1095	1	0.00
05/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7266	7	7266	7	0.00
05/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	890	1	890	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
05/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	988	1	988	1	100.00
05/12/2011	R186 On 03-May-12			Bond Future	8.50	121.0591	8.4950	121.0591	0.00
05/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	7429	8	7429	8	0.00
05/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7716	8	7716	8	0.00
05/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	7146	8	7146	8	0.00
05/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3040	3	3040	3	0.00
05/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2736	3	2736	3	0.00
05/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2885	3	2885	3	0.00
05/12/2011	R186 On 02-August-12			Bond Future	8.57	117.5885	8.5730	117.5885	0.00
05/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6647	7	6647	7	0.00
05/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6891	7	6891	7	0.00
05/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6407	7	6407	7	0.00
05/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5261	5	5261	5	0.00
05/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4855	5	4855	5	0.00
05/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5055	5	5055	5	0.00
05/12/2011	R186 On 01-November-12			Bond Future	8.65	119.3856	8.6500	119.3856	0.00
05/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	7371	8	7371	8	0.00
05/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	7144	7	7144	7	0.00
05/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7602	8	7602	8	0.00
05/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6276	6	6276	6	0.00
05/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6699	6	6699	6	0.00
05/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6484	6	6484	6	0.00
05/12/2011	R189 On 02-February-12			Bond Future	219.01	219.1870	219.0121	219.1870	0.00
05/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	1012	1	1012	1	0.00
05/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	962	1	962	1	0.00
05/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1062	1	1062	1	0.00
05/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R197 On 02-February-12			Bond Future	245.30	245.0607	245.2965	245.0607	965.00
05/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8297	8	8297	8	0.00
05/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8347	8	8347	8	0.00
05/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8247	8	8247	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 02-February-12			Bond Future	6.22	107.8379	6.2190	107.8379	3,124.00
05/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5307	5	5307	5	0.00
05/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5181	5	5181	5	0.00
05/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5434	6	5434	6	0.00
05/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	1	0	0.00
05/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 03-May-12			Bond Future	6.25	109.4064	6.2520	109.4064	0.00
05/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3743	4	3743	4	0.00
05/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3637	4	3637	4	0.00
05/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3851	4	3851	4	0.00
05/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	109	0	109	0	0.00
05/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	131	0	131	0	0.00
05/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	119	0	119	0	0.00
05/12/2011	R201 On 02-August-12			Bond Future	6.28	106.6420	6.2770	106.6420	0.00
05/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3161	3	3161	3	0.00
05/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	3074	3	3074	3	0.00
05/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3248	3	3248	3	0.00
05/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	436	0	436	0	0.00
05/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	479	0	479	0	0.00
05/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	457	0	457	0	0.00
05/12/2011	R201 On 01-November-12			Bond Future	6.29	108.2728	6.2940	108.2728	0.00
05/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1878	2	1878	2	0.00
05/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1935	2	1935	2	0.00
05/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1822	2	1822	2	0.00
05/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1507	1	1507	1	0.00
05/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1419	1	1419	1	0.00
05/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1463	1	1463	1	0.00
05/12/2011	R202 On 02-February-12			Bond Future	184.25	183.3577	184.2454	183.3577	34,872.00
05/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7245	6	7245	6	0.00

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05/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7195	6	7195	6	0.00
05/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7295	6	7295	6	0.00
05/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R203 On 02-February-12			Bond Future	7.30	107.8026	7.3030	107.8026	1,867.00
05/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6491	7	6491	7	0.00
05/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6702	7	6702	7	0.00
05/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	6280	7	6280	7	0.00
05/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	532	1	532	1	2,640.00
05/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	3223	3	3223	3	0.00
05/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	964	1	964	1	880.00
05/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1306	1	1306	1	0.00
05/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1088	1	1088	1	880.00
05/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	267	0	267	0	2,640.00
05/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1444	1	1444	1	0.00
05/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	25	0	25	0	0.00
05/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2190	2	2190	2	0.00
05/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	17	0	17	0	0.00
05/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	21	0	21	0	0.00
05/12/2011	R203 On 03-May-12			Bond Future	7.38	105.2136	7.3830	105.2136	0.00
05/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	6214	6	6214	6	0.00
05/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6394	7	6394	7	0.00
05/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	6031	6	6031	6	0.00
05/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	357	0	357	0	0.00
05/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	305	0	305	0	0.00
05/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	332	0	332	0	0.00
05/12/2011	R203 On 02-August-12			Bond Future	7.46	106.7943	7.4610	106.7943	0.00
05/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5369	6	5369	6	0.00
05/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	5216	5	5216	5	0.00
05/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5525	6	5525	6	0.00
05/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1003	1	1003	1	0.00
05/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1099	1	1099	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
05/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1049	1	1049	1	0.00
05/12/2011	R203 On 01-November-12			Bond Future	7.55	104.2657	7.5460	104.2657	0.00
05/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3309	3	3309	3	0.00
05/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	3196	3	3196	3	0.00
05/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3422	4	3422	4	0.00
05/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2393	2	2393	2	0.00
05/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2571	2	2571	2	0.00
05/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2482	2	2482	2	0.00
05/12/2011	R204 On 02-February-12			Bond Future	7.59	103.4663	7.5910	103.4663	2,908.00
05/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	7246	8	7246	8	0.00
05/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7483	8	7483	8	0.00
05/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	7009	7	7009	7	0.00
05/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	731	0	731	0	540.00
05/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2818	0	2818	0	0.00
05/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	1248	0	1248	0	0.00
05/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1736	0	1736	0	0.00
05/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	659	0	659	0	540.00
05/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	51	0	51	0	0.00
05/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2576	0	2576	0	0.00
05/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	37	0	37	0	0.00
05/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	43	0	43	0	0.00
05/12/2011	R204 On 03-May-12			Bond Future	7.67	104.9718	7.6730	104.9718	0.00
05/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	6081	6	6081	6	0.00
05/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5885	6	5885	6	0.00
05/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	6278	7	6278	7	0.00
05/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	653	1	653	1	0.00
05/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	743	1	743	1	0.00
05/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	697	1	697	1	0.00
05/12/2011	R204 On 02-August-12			Bond Future	7.76	102.5166	7.7550	102.5166	0.00
05/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	5212	5	5212	5	0.00
05/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5381	6	5381	6	0.00
05/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	5044	5	5044	5	0.00
05/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1647	2	1647	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
05/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1506	1	1506	1	0.00
05/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1576	2	1576	2	0.00
05/12/2011	R204 On 01-November-12			Bond Future	7.84	104.0869	7.8380	104.0869	0.00
05/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3961	4	3961	4	0.00
05/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	4092	4	4092	4	0.00
05/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3831	4	3831	4	0.00
05/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3293	3	3293	3	0.00
05/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3078	3	3078	3	0.00
05/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3185	3	3185	3	0.00
05/12/2011	R206 On 02-February-12			Bond Future	5.97	103.3250	5.9720	103.3250	300.00
05/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3639	4	3639	4	0.00
05/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3551	4	3551	4	0.00
05/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3727	4	3727	4	0.00
05/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 03-May-12			Bond Future	5.99	104.8294	5.9880	104.8294	0.00
05/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2462	3	2462	3	0.00
05/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2534	3	2534	3	0.00
05/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2391	2	2391	2	0.00
05/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	74	0	74	0	0.00
05/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	61	0	61	0	0.00
05/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	67	0	67	0	0.00
05/12/2011	R206 On 02-August-12			Bond Future	5.98	102.6401	5.9810	102.6401	0.00
05/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	2038	2	2038	2	0.00
05/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1985	2	1985	2	0.00
05/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	2092	2	2092	2	0.00
05/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	296	0	296	0	0.00
05/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	324	0	324	0	0.00
05/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	309	0	309	0	0.00
05/12/2011	R206 On 01-November-12			Bond Future	5.94	104.2102	5.9390	104.2102	0.00
05/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1108	1	1108	1	0.00
05/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1077	1	1077	1	0.00

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05/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1139	1	1139	1	0.00
05/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1012	1	1012	1	0.00
05/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1064	1	1064	1	0.00
05/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1038	1	1038	1	0.00
05/12/2011	R207 On 02-February-12			Bond Future	7.83	97.3840	7.8310	97.3840	34,723.00
05/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	6448	7	6448	7	0.00
05/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6700	7	6700	7	0.00
05/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	6197	7	6197	7	0.00
05/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	420	1	420	1	1,920.00
05/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	4004	4	4004	4	0.00
05/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	946	1	946	1	640.00
05/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1467	2	1467	2	0.00
05/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1359	1	1359	1	640.00
05/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	280	0	280	0	1,920.00
05/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	1986	2	1986	2	0.00
05/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	69	0	69	0	0.00
05/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3214	3	3214	3	0.00
05/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	48	0	48	0	0.00
05/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	57	0	57	0	0.00
05/12/2011	R207 On 03-May-12			Bond Future	7.92	98.8009	7.9150	98.8009	0.00
05/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5554	6	5554	6	0.00
05/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5358	6	5358	6	0.00
05/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5752	6	5752	6	0.00
05/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	998	1	998	1	0.00
05/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1126	1	1126	1	0.00
05/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1060	1	1060	1	0.00
05/12/2011	R207 On 02-August-12			Bond Future	8.00	96.6468	7.9990	96.6468	0.00
05/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5549	6	5549	6	0.00
05/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5728	6	5728	6	0.00
05/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5909	6	5909	6	0.00
05/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1867	2	1867	2	0.00
05/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1716	2	1716	2	0.00
05/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1790	2	1790	2	0.00

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05/12/2011	R207 On 01-November-12			Bond Future	8.08	98.1248	8.0800	98.1248	0.00
05/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4359	5	4359	5	0.00
05/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4501	5	4501	5	0.00
05/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	4219	4	4219	4	0.00
05/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3594	3	3594	3	0.00
05/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3360	3	3360	3	0.00
05/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3476	3	3476	3	0.00
05/12/2011	R208 On 02-February-12			Bond Future	7.86	95.4859	7.8600	95.4859	14,264.00
05/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6732	7	6732	7	0.00
05/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	7002	7	7002	7	0.00
05/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	6463	7	6463	7	0.00
05/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	489	1	489	1	2,880.00
05/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	4357	5	4357	5	0.00
05/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	986	1	986	1	960.00
05/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1560	2	1560	2	0.00
05/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1315	1	1315	1	960.00
05/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	238	0	238	0	2,880.00
05/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	1976	2	1976	2	0.00
05/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	62	0	62	0	0.00
05/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3051	3	3051	3	0.00
05/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	42	0	42	0	0.00
05/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	51	0	51	0	0.00
05/12/2011	R208 On 03-May-12			Bond Future	7.94	93.4820	7.9350	93.4820	0.00
05/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6915	7	6915	7	0.00
05/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	7138	7	7138	7	0.00
05/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6694	7	6694	7	0.00
05/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	852	1	852	1	0.00
05/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	746	1	746	1	0.00
05/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	798	1	798	1	0.00
05/12/2011	R208 On 02-August-12			Bond Future	8.01	94.8864	8.0080	94.8864	0.00
05/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	6186	6	6186	6	0.00
05/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5993	6	5993	6	0.00
05/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	6380	7	6380	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
05/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1888	2	1888	2	0.00
05/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2053	2	2053	2	0.00
05/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1969	2	1969	2	0.00
05/12/2011	R208 On 01-November-12			Bond Future	8.08	92.9411	8.0840	92.9411	0.00
05/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4589	5	4589	5	0.00
05/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4438	5	4438	5	0.00
05/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4744	5	4744	5	0.00
05/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3522	3	3522	3	0.00
05/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3779	4	3779	4	0.00
05/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3648	4	3648	4	0.00
05/12/2011	R209 On 02-February-12			Bond Future	8.78	77.3758	8.7840	77.3758	2,589.00
05/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3447	4	3447	4	0.00
05/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3681	4	3681	4	0.00
05/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	3221	4	3221	4	0.00
05/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1924	2	1924	2	0.00
05/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1620	2	1620	2	0.00
05/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1767	2	1767	2	0.00
05/12/2011	R209 On 03-May-12			Bond Future	8.85	75.3616	8.8520	75.3616	0.00
05/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4561	5	4561	5	0.00
05/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4357	5	4357	5	0.00
05/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4769	5	4769	5	0.00
05/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3246	3	3246	3	0.00
05/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3597	3	3597	3	0.00
05/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3418	3	3418	3	0.00
05/12/2011	R209 On 02-August-12			Bond Future	8.92	76.4913	8.9180	76.4913	0.00
05/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6396	7	6396	7	0.00
05/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6614	7	6614	7	0.00
05/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	6189	6	6189	6	0.00
05/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4062	4	4062	4	0.00
05/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3756	4	3756	4	0.00
05/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3902	4	3902	4	0.00
05/12/2011	R209 On 01-November-12			Bond Future	8.99	74.5146	8.9850	74.5146	0.00
05/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5838	6	5838	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
05/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	6026	6	6026	6	0.00
05/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5653	6	5653	6	0.00
05/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	5921	6	5921	6	0.00
05/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5533	5	5533	5	0.00
05/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5724	6	5724	6	0.00
05/12/2011	R210 On 02-February-12			Bond Future	137.93	137.9243	137.9292	137.9243	755.00
05/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	6929	7	6929	7	0.00
05/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6979	7	6979	7	0.00
05/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6879	7	6879	7	0.00
05/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12			Bond Future	115.48	115.4831	115.4829	115.4831	480.00
05/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	4983	5	4983	5	0.00
05/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5033	5	5033	5	0.00
05/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4933	5	4933	5	0.00
05/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12			Bond Future	112.11	112.2062	112.1100	112.2062	2,677.00
05/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3610	4	3610	4	0.00
05/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3560	4	3560	4	0.00
05/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3660	4	3660	4	0.00
05/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R213 On 02-February-12			Bond Future	8.79	87.0287	8.7910	87.0287	487.00
05/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3478	4	3478	4	0.00
05/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	3249	4	3249	4	0.00
05/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3716	4	3716	4	0.00
05/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1676	2	1676	2	0.00
05/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1988	2	1988	2	0.00
05/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1826	2	1826	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
05/12/2011	R213 On 03-May-12			Bond Future	8.86	84.7567	8.8640	84.7567	0.00
05/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5692	6	5692	6	0.00
05/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5925	6	5925	6	0.00
05/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5465	6	5465	6	0.00
05/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2870	3	2870	3	0.00
05/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2581	2	2581	2	0.00
05/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2721	3	2721	3	0.00
05/12/2011	R213 On 02-August-12			Bond Future	8.94	86.0303	8.9360	86.0303	0.00
05/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6441	7	6441	7	0.00
05/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6663	7	6663	7	0.00
05/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	6230	6	6230	6	0.00
05/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4209	4	4209	4	0.00
05/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3896	4	3896	4	0.00
05/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4046	4	4046	4	0.00
05/12/2011	R213 On 01-November-12			Bond Future	9.01	83.8035	9.0110	83.8035	0.00
05/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5852	6	5852	6	0.00
05/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	6042	6	6042	6	0.00
05/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5666	6	5666	6	0.00
05/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6137	6	6137	6	0.00
05/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5743	6	5743	6	0.00
05/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	5937	6	5937	6	0.00
05/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00