



Derivatives Weekly Statistics Report

From: 28/11/2011 To: 02/12/2011

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

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	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
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

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	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

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	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
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	8	7	0.00
01/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	78660	7	8	7	0.00
01/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	78860	7	8	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	0	0	0.00
01/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	3640	0	0	0	0.00
01/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	3840	0	0	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	0.0200	0.0200	0.00
01/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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01/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4400	94.4300	94.4400	5,541.00
01/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.55	94.4600	94.4500	94.4600	101.00
01/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.52	94.5000	94.4800	94.5000	0.00
01/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	2,390.00
01/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	0.00
01/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	0.00
01/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.52	94.5100	94.4800	94.5100	2,890.00
01/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	44,760.00
01/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.75	94.2300	94.2500	94.2300	990.00
01/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.99	93.9600	94.0100	93.9600	790.00
01/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.6900	93.7400	93.6900	1,250.00
01/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.4300	93.4600	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	7.25	Call	JNOTE	250000	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	7.75	Put	JNOTE	250000	0	0	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	7.50	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	7.75	Call	JNOTE	0	0	0	0	0.00
01/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	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	7.75	Put	JNOTE	250000	0	0	0	0.00

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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	0	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	0	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	126.3734	126.2917	12,966.00
01/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5783	6	6	6	0.00
01/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5950	6	6	6	0.00
01/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5617	6	6	6	0.00
01/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	75	0	0	0	130.00
01/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1332	1	1	1	0.00
01/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	456	0	0	0	0.00
01/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	187	0	0	0	3,960.00
01/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1698	2	2	2	0.00
01/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	347	0	0	0	1,320.00
01/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	586	1	1	1	0.00
01/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1195	1	1	1	1,320.00
01/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	362	0	0	0	3,960.00
01/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1674	2	2	2	0.00
01/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1423	1	1	1	0.00
01/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3036	3	3	3	0.00
01/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	522	1	1	1	130.00
01/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2236	2	2	2	0.00
01/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	3	0	0	0	0.00
01/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	3	0	0	0	0.00
01/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	0	0	0.00
01/12/2011	R157 On 03-May-12			Bond Future	6.90	121.3457	121.4117	121.3457	0.00

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01/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4569	5	5	5	0.00
01/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4707	5	5	5	0.00
01/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4429	4	4	4	0.00
01/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	238	0	0	0	0.00
01/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	201	0	0	0	0.00
01/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	221	0	0	0	0.00
01/12/2011	R157 On 02-August-12			Bond Future	6.98	123.1909	123.2336	123.1909	0.00
01/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3877	4	4	4	0.00
01/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3990	4	4	4	0.00
01/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3765	4	4	4	0.00
01/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	842	1	1	1	0.00
01/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	772	1	1	1	0.00
01/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	806	1	1	1	0.00
01/12/2011	R157 On 01-November-12			Bond Future	7.06	118.2891	118.3116	118.2891	0.00
01/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2059	2	2	2	0.00
01/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2130	2	2	2	0.00
01/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1989	2	2	2	0.00
01/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2301	2	2	2	0.00
01/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2161	2	2	2	0.00
01/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2230	2	2	2	0.00
01/12/2011	R186 On 02-February-12			Bond Future	8.51	117.6693	118.0142	117.6693	24,833.00
01/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	5761	6	6	6	0.00
01/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6085	6	6	6	0.00
01/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5444	5	5	5	0.00
01/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	634	1	1	1	6,000.00
01/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	25	0	0	0	6,000.00
01/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1158	1	1	1	100.00
01/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34344	34	34	34	0.00
01/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106118	106	106	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	6	6	0.00
01/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18223	19	18	19	0.00

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01/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1392	2	1	2	0.00
01/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	8006	8	8	8	0.00
01/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1151	1	1	1	0.00
01/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1267	1	1	1	100.00
01/12/2011	R186 On 03-May-12			Bond Future	8.59	119.3995	119.7287	119.3995	0.00
01/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6937	7	7	7	0.00
01/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6665	6	7	6	0.00
01/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7212	7	7	7	0.00
01/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3079	3	3	3	0.00
01/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3407	4	3	4	0.00
01/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3240	3	3	3	0.00
01/12/2011	R186 On 02-August-12			Bond Future	8.67	115.9233	116.2374	115.9233	0.00
01/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6227	6	6	6	0.00
01/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5997	6	6	6	0.00
01/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6461	6	6	6	0.00
01/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5265	5	5	5	0.00
01/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5692	6	6	6	0.00
01/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5475	6	5	6	0.00
01/12/2011	R186 On 01-November-12			Bond Future	8.75	117.7158	118.0152	117.7158	0.00
01/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6957	7	7	7	0.00
01/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6739	7	7	7	0.00
01/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7180	7	7	7	0.00
01/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6696	7	7	7	0.00
01/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7137	7	7	7	0.00
01/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6913	7	7	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	1	1	0.00
01/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	974	1	1	1	0.00
01/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1074	1	1	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

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	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	8	7	0.00
01/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	7644	7	8	7	0.00
01/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	7544	7	8	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	107.4470	107.4282	3,124.00
01/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5062	5	5	5	0.00
01/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4936	5	5	5	0.00
01/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5189	5	5	5	0.00
01/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
01/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	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	109.0135	109.0110	0.00
01/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3525	4	4	4	0.00
01/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3630	4	4	4	0.00
01/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3421	3	3	3	0.00
01/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	165	0	0	0	0.00
01/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	137	0	0	0	0.00
01/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	150	0	0	0	0.00
01/12/2011	R201 On 02-August-12			Bond Future	6.38	106.2601	106.2421	106.2601	0.00
01/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2985	3	3	3	0.00
01/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3070	3	3	3	0.00
01/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2900	3	3	3	0.00
01/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	545	1	1	1	0.00
01/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	498	0	0	0	0.00
01/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	522	1	1	1	0.00
01/12/2011	R201 On 01-November-12			Bond Future	6.41	107.9051	107.8688	107.9051	0.00
01/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1766	2	2	2	0.00
01/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1821	2	2	2	0.00
01/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1712	2	2	2	0.00
01/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1625	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1533	2	2	2	0.00
01/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1579	2	2	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	6	4	0.00
01/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	5814	4	6	4	0.00
01/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	5714	4	6	4	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	176.95	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	107.1243	106.9210	1,867.00
01/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6066	6	6	6	0.00
01/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6275	6	6	6	0.00
01/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5858	6	6	6	0.00
01/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	445	0	0	0	2,640.00
01/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2890	3	3	3	0.00
01/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	820	1	1	1	880.00
01/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1123	1	1	1	0.00
01/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1345	1	1	1	880.00
01/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	374	0	0	0	2,640.00
01/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1741	2	2	2	0.00
01/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	43	0	0	0	0.00
01/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2544	3	3	3	0.00
01/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	31	0	0	0	0.00
01/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	36	0	0	0	0.00
01/12/2011	R203 On 03-May-12			Bond Future	7.48	104.3372	104.5233	104.3372	0.00
01/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5840	6	6	6	0.00
01/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5662	6	6	6	0.00
01/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6016	6	6	6	0.00
01/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	376	0	0	0	0.00
01/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	437	0	0	0	0.00
01/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	408	0	0	0	0.00
01/12/2011	R203 On 02-August-12			Bond Future	7.57	105.9255	106.0951	105.9255	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	R203 On 02-August-12	8.50	Call	Bond Future	5060	5	5	5	0.00
01/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5212	5	5	5	0.00
01/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4911	5	5	5	0.00
01/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1237	1	1	1	0.00
01/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1133	1	1	1	0.00
01/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1183	1	1	1	0.00
01/12/2011	R203 On 01-November-12			Bond Future	7.65	103.4034	103.5573	103.4034	0.00
01/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3090	3	3	3	0.00
01/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2982	3	3	3	0.00
01/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3199	3	3	3	0.00
01/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2601	3	3	3	0.00
01/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2788	3	3	3	0.00
01/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2694	3	3	3	0.00
01/12/2011	R204 On 02-February-12			Bond Future	7.69	102.4581	102.6598	102.4581	2,908.00
01/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6742	7	7	7	0.00
01/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6975	7	7	7	0.00
01/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6509	6	7	6	0.00
01/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	84	0	0	0	0.00
01/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	62	0	0	0	0.00
01/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	73	0	0	0	0.00
01/12/2011	R204 On 03-May-12			Bond Future	7.78	103.9715	104.1562	103.9715	0.00
01/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5673	6	6	6	0.00
01/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5864	6	6	6	0.00
01/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5484	5	5	5	0.00
01/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	883	1	1	1	0.00
01/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	780	1	1	1	0.00
01/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	830	1	1	1	0.00
01/12/2011	R204 On 02-August-12			Bond Future	7.86	101.5206	101.6891	101.5206	0.00
01/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4867	5	5	5	0.00
01/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4706	5	5	5	0.00
01/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5031	5	5	5	0.00
01/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1694	2	2	2	0.00
01/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1846	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1768	2	2	2	0.00
01/12/2011	R204 On 01-November-12			Bond Future	7.95	103.0925	103.2454	103.0925	0.00
01/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3694	4	4	4	0.00
01/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3820	4	4	4	0.00
01/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3571	3	4	3	0.00
01/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3566	4	4	4	0.00
01/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3338	3	3	3	0.00
01/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3450	4	3	4	0.00
01/12/2011	R206 On 02-February-12			Bond Future	6.07	103.0093	103.0423	103.0093	300.00
01/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3457	3	3	3	0.00
01/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3370	3	3	3	0.00
01/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3545	4	4	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	104.5463	104.5287	0.00
01/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2301	2	2	2	0.00
01/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2232	2	2	2	0.00
01/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2371	2	2	2	0.00
01/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	79	0	0	0	0.00
01/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	96	0	0	0	0.00
01/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	87	0	0	0	0.00
01/12/2011	R206 On 02-August-12			Bond Future	6.11	102.3522	102.3508	102.3522	0.00
01/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1911	2	2	2	0.00
01/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1963	2	2	2	0.00
01/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1859	2	2	2	0.00
01/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	373	0	0	0	0.00
01/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	342	0	0	0	0.00
01/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	357	0	0	0	0.00
01/12/2011	R206 On 01-November-12			Bond Future	6.08	103.9366	103.9182	103.9366	0.00
01/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1034	1	1	1	0.00
01/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1004	1	1	1	0.00
01/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1063	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1096	1	1	1	0.00
01/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1152	1	1	1	0.00
01/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1125	1	1	1	0.00
01/12/2011	R207 On 02-February-12			Bond Future	7.92	96.4614	96.5577	96.4614	30,800.00
01/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5977	6	6	6	0.00
01/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6225	6	6	6	0.00
01/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5731	6	6	6	0.00
01/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	351	0	0	0	1,920.00
01/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3612	4	4	4	0.00
01/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	805	1	1	1	640.00
01/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1265	1	1	1	0.00
01/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1663	2	2	2	640.00
01/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	394	0	0	0	1,920.00
01/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2351	2	2	2	0.00
01/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	109	0	0	0	0.00
01/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3651	4	4	4	0.00
01/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	79	0	0	0	0.00
01/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	93	0	0	0	0.00
01/12/2011	R207 On 03-May-12			Bond Future	8.01	97.8822	97.9647	97.8822	0.00
01/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5202	5	5	5	0.00
01/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5394	5	5	5	0.00
01/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5014	5	5	5	0.00
01/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1296	1	1	1	0.00
01/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1154	1	1	1	0.00
01/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1222	1	1	1	0.00
01/12/2011	R207 On 02-August-12			Bond Future	8.09	95.7332	95.7973	95.7332	0.00
01/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5405	5	5	5	0.00
01/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5232	5	5	5	0.00
01/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5581	6	6	6	0.00
01/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1897	2	2	2	0.00
01/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2059	2	2	2	0.00
01/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1976	2	2	2	0.00
01/12/2011	R207 On 01-November-12			Bond Future	8.18	97.2167	97.2634	97.2167	0.00

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01/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4107	4	4	4	0.00
01/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4243	4	4	4	0.00
01/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3972	4	4	4	0.00
01/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3853	4	4	4	0.00
01/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3607	4	4	4	0.00
01/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3729	4	4	4	0.00
01/12/2011	R208 On 02-February-12			Bond Future	7.97	94.5002	94.5975	94.5002	14,264.00
01/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6130	6	6	6	0.00
01/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6394	6	6	6	0.00
01/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5866	6	6	6	0.00
01/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	384	0	0	0	2,880.00
01/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3839	4	4	4	0.00
01/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	795	1	1	1	960.00
01/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1287	1	1	1	0.00
01/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1684	2	2	2	960.00
01/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	362	0	0	0	2,880.00
01/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2427	3	2	3	0.00
01/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	107	0	0	0	0.00
01/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3589	4	4	4	0.00
01/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	77	0	0	0	0.00
01/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	91	0	0	0	0.00
01/12/2011	R208 On 03-May-12			Bond Future	8.04	92.4959	92.5850	92.4959	0.00
01/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6428	6	6	6	0.00
01/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6214	6	6	6	0.00
01/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6643	7	7	7	0.00
01/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	896	1	1	1	0.00
01/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1017	1	1	1	0.00
01/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	956	1	1	1	0.00
01/12/2011	R208 On 02-August-12			Bond Future	8.12	93.9006	93.9759	93.9006	0.00
01/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5774	6	6	6	0.00
01/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5961	6	6	6	0.00
01/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5588	6	6	6	0.00
01/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2295	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2116	2	2	2	0.00
01/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2204	2	2	2	0.00
01/12/2011	R208 On 01-November-12			Bond Future	8.20	91.9568	92.0190	91.9568	0.00
01/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4266	4	4	4	0.00
01/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4122	4	4	4	0.00
01/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4414	4	4	4	0.00
01/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3828	4	4	4	0.00
01/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4099	4	4	4	0.00
01/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3961	4	4	4	0.00
01/12/2011	R209 On 02-February-12			Bond Future	8.87	76.0368	76.2859	76.0368	2,599.00
01/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3115	3	3	3	0.00
01/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3332	3	3	3	0.00
01/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2905	3	3	3	0.00
01/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2300	2	2	2	0.00
01/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1963	2	2	2	0.00
01/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2127	2	2	2	0.00
01/12/2011	R209 On 03-May-12			Bond Future	8.94	74.0165	74.2547	74.0165	0.00
01/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4223	4	4	4	0.00
01/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4420	4	4	4	0.00
01/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4030	4	4	4	0.00
01/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3968	4	4	4	0.00
01/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3596	4	4	4	0.00
01/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3778	4	4	4	0.00
01/12/2011	R209 On 02-August-12			Bond Future	9.01	75.1398	75.3674	75.1398	0.00
01/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6014	6	6	6	0.00
01/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5815	6	6	6	0.00
01/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6223	6	6	6	0.00
01/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4070	4	4	4	0.00
01/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4393	5	4	5	0.00
01/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4225	4	4	4	0.00
01/12/2011	R209 On 01-November-12			Bond Future	9.08	73.1570	73.3742	73.1570	0.00
01/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5498	5	5	5	0.00
01/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5679	6	6	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	R209 On 01-November-12	8.95	Call	Bond Future	5320	5	5	5	0.00
01/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6291	6	6	6	0.00
01/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5890	6	6	6	0.00
01/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6087	6	6	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	7	6	0.00
01/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6968	7	7	7	0.00
01/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6868	6	7	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	5	5	0.00
01/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4932	5	5	5	0.00
01/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5032	5	5	5	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	110.55	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	3	3	0.00
01/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3452	3	3	3	0.00
01/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3352	3	3	3	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	108.45	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	85.8779	85.6254	487.00
01/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3096	3	3	3	0.00
01/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2885	3	3	3	0.00
01/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3314	3	3	3	0.00
01/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2063	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2412	3	2	3	0.00
01/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2233	2	2	2	0.00
01/12/2011	R213 On 03-May-12			Bond Future	8.97	83.3496	83.5907	83.3496	0.00
01/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5245	5	5	5	0.00
01/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5029	5	5	5	0.00
01/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5465	5	5	5	0.00
01/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2922	3	3	3	0.00
01/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3235	3	3	3	0.00
01/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3075	3	3	3	0.00
01/12/2011	R213 On 02-August-12			Bond Future	9.04	84.6195	84.8496	84.6195	0.00
01/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6011	6	6	6	0.00
01/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6224	6	6	6	0.00
01/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5810	6	6	6	0.00
01/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4587	5	5	5	0.00
01/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4255	4	4	4	0.00
01/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4413	5	4	5	0.00
01/12/2011	R213 On 01-November-12			Bond Future	9.12	82.3897	82.6089	82.3897	0.00
01/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5473	5	5	5	0.00
01/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5654	6	6	6	0.00
01/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5294	5	5	5	0.00
01/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6558	7	7	7	0.00
01/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6149	6	6	6	0.00
01/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6351	6	6	6	0.00
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

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	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

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	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
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

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	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	11	8	0.00
02/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	107710	8	11	8	0.00
02/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	107910	8	11	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
02/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	33110	0	3	0	0.00
02/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	33010	0	3	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	GOVI On 03-May-12	381.99	Call	GOVI	33210	0	3	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	0.0200	0.0200	0.00
02/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	5,541.00
02/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.53	94.4500	94.4700	94.4500	101.00
02/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.50	94.4800	94.5000	94.4800	0.00
02/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.47	94.4900	94.5300	94.4900	2,390.00
02/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.45	94.4900	94.5500	94.4900	0.00
02/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.44	94.4900	94.5600	94.4900	0.00
02/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.4800	94.5500	94.4800	2,890.00
02/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.4200	94.5200	94.4200	44,760.00
02/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.63	94.2500	94.3700	94.2500	990.00
02/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.87	94.0100	94.1300	94.0100	790.00
02/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.7400	93.8800	93.7400	1,250.00
02/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.40	93.4600	93.6000	93.4600	2,100.00

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			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	0	0	0.00
02/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	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	0	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	0	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	0	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	0	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	126.9075	126.3734	12,966.00
02/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6316	6	6	6	0.00
02/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6482	6	6	6	0.00
02/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	6149	6	6	6	0.00
02/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	650	0	1	0	0.00
02/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	126	0	0	0	130.00
02/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1696	1	2	1	0.00
02/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	291	0	0	0	3,960.00

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	6.45	Call	Bond Future	508	0	1	0	1,320.00
02/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	815	1	1	1	0.00
02/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	2104	2	2	2	0.00
02/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	233	0	0	0	3,960.00
02/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	890	1	1	1	1,320.00
02/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1300	2	1	2	0.00
02/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	352	1	0	1	130.00
02/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	1806	2	2	2	0.00
02/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1083	1	1	1	0.00
02/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2552	3	3	3	0.00
02/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	0	0	0.00
02/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
02/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
02/12/2011	R157 On 03-May-12			Bond Future	6.74	121.4117	121.9483	121.4117	0.00
02/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	5047	5	5	5	0.00
02/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4904	4	5	4	0.00
02/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	5190	5	5	5	0.00
02/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	148	0	0	0	0.00
02/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	177	0	0	0	0.00
02/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	162	0	0	0	0.00
02/12/2011	R157 On 02-August-12			Bond Future	6.80	123.2336	123.7791	123.2336	0.00
02/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	4286	4	4	4	0.00
02/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	4170	4	4	4	0.00
02/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4404	4	4	4	0.00
02/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	640	1	1	1	0.00
02/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	702	1	1	1	0.00
02/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	670	1	1	1	0.00
02/12/2011	R157 On 01-November-12			Bond Future	6.87	118.3116	118.8636	118.3116	0.00
02/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2341	2	2	2	0.00
02/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2418	2	2	2	0.00
02/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2265	2	2	2	0.00
02/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2025	2	2	2	0.00
02/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1897	2	2	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 01-November-12	7.00	Put	Bond Future	1960	2	2	2	0.00
02/12/2011	R186 On 02-February-12			Bond Future	8.37	118.0142	119.3231	118.0142	24,833.00
02/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	6742	6	7	6	0.00
02/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	7090	6	7	6	0.00
02/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	6400	5	6	5	0.00
02/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	870	1	1	1	6,000.00
02/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	40	0	0	0	6,000.00
02/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	35653	34	36	34	0.00
02/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	107427	106	107	106	0.00
02/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1527	1	2	1	100.00
02/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	1	0	0	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	5	6	0.00
02/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	16929	18	17	18	0.00
02/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1039	1	1	1	0.00
02/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	6933	8	7	8	0.00
02/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	847	1	1	1	0.00
02/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	939	1	1	1	100.00
02/12/2011	R186 On 03-May-12			Bond Future	8.44	119.7287	121.0591	119.7287	0.00
02/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	7798	7	8	7	0.00
02/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	8091	7	8	7	0.00
02/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	7509	7	8	7	0.00
02/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	2920	3	3	3	0.00
02/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2628	3	3	3	0.00
02/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2771	3	3	3	0.00
02/12/2011	R186 On 02-August-12			Bond Future	8.52	116.2374	117.5885	116.2374	0.00
02/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6976	6	7	6	0.00
02/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	7226	6	7	6	0.00
02/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6730	6	7	6	0.00
02/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5074	6	5	6	0.00
02/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4679	5	5	5	0.00
02/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	4873	5	5	5	0.00
02/12/2011	R186 On 01-November-12			Bond Future	8.59	118.0152	119.3856	118.0152	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 01-November-12	8.75	Call	Bond Future	7695	7	8	7	0.00
02/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	7463	7	7	7	0.00
02/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7931	7	8	7	0.00
02/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6077	7	6	7	0.00
02/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6491	7	6	7	0.00
02/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6281	7	6	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	1	1	0.00
02/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	1137	1	1	1	0.00
02/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1237	1	1	1	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	218.05	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	8	8	0.00
02/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8111	8	8	8	0.00
02/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8011	8	8	8	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	236.95	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	107.8379	107.4470	3,124.00
02/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5453	5	5	5	0.00
02/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5579	5	6	5	0.00
02/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5326	5	5	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	109.4064	109.0135	0.00
02/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3879	4	4	4	0.00
02/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3771	3	4	3	0.00
02/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3987	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	101	0	0	0	0.00
02/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	122	0	0	0	0.00
02/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	111	0	0	0	0.00
02/12/2011	R201 On 02-August-12			Bond Future	6.21	106.2421	106.6420	106.2421	0.00
02/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3293	3	3	3	0.00
02/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	3205	3	3	3	0.00
02/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3382	3	3	3	0.00
02/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	410	0	0	0	0.00
02/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	450	1	0	1	0.00
02/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	430	1	0	1	0.00
02/12/2011	R201 On 01-November-12			Bond Future	6.21	107.8688	108.2728	107.8688	0.00
02/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1983	2	2	2	0.00
02/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	2042	2	2	2	0.00
02/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1926	2	2	2	0.00
02/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1435	2	1	2	0.00
02/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1350	2	1	2	0.00
02/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1392	2	1	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	6	6	0.00
02/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	6308	6	6	6	0.00
02/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	6408	6	6	6	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	177.05	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	107.8026	107.1243	1,867.00
02/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6728	6	7	6	0.00
02/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6939	6	7	6	0.00
02/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	6517	6	7	6	0.00
02/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	632	0	1	0	2,640.00
02/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	1102	1	1	1	880.00
02/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1466	1	1	1	0.00
02/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	3442	3	3	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	R203 On 02-February-12	7.95	Put	Bond Future	248	0	0	0	2,640.00
02/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1010	1	1	1	880.00
02/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1345	2	1	2	0.00
02/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	24	0	0	0	0.00
02/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2052	3	2	3	0.00
02/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	16	0	0	0	0.00
02/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	20	0	0	0	0.00
02/12/2011	R203 On 03-May-12			Bond Future	7.33	104.5233	105.2136	104.5233	0.00
02/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	6437	6	6	6	0.00
02/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6619	6	7	6	0.00
02/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	6253	6	6	6	0.00
02/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	338	0	0	0	0.00
02/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	289	0	0	0	0.00
02/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	314	0	0	0	0.00
02/12/2011	R203 On 02-August-12			Bond Future	7.40	106.0951	106.7943	106.0951	0.00
02/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5577	5	6	5	0.00
02/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	5421	5	5	5	0.00
02/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5734	5	6	5	0.00
02/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	955	1	1	1	0.00
02/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1047	1	1	1	0.00
02/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1001	1	1	1	0.00
02/12/2011	R203 On 01-November-12			Bond Future	7.48	103.5573	104.2657	103.5573	0.00
02/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3479	3	3	3	0.00
02/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	3363	3	3	3	0.00
02/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3596	3	4	3	0.00
02/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2290	3	2	3	0.00
02/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2460	3	2	3	0.00
02/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2374	3	2	3	0.00
02/12/2011	R204 On 02-February-12			Bond Future	7.54	102.6598	103.4663	102.6598	2,908.00
02/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	7518	7	8	7	0.00
02/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	7281	7	7	7	0.00
02/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7755	7	8	7	0.00
02/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	35	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	R204 On 02-February-12	8.95	Put	Bond Future	50	0	0	0	0.00
02/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	42	0	0	0	0.00
02/12/2011	R204 On 03-May-12			Bond Future	7.62	104.1562	104.9718	104.1562	0.00
02/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	6322	6	6	6	0.00
02/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	6124	5	6	5	0.00
02/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	6521	6	7	6	0.00
02/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	621	1	1	1	0.00
02/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	707	1	1	1	0.00
02/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	663	1	1	1	0.00
02/12/2011	R204 On 02-August-12			Bond Future	7.70	101.6891	102.5166	101.6891	0.00
02/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	5432	5	5	5	0.00
02/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5605	5	6	5	0.00
02/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	5261	5	5	5	0.00
02/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1573	2	2	2	0.00
02/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1440	2	1	2	0.00
02/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1506	2	2	2	0.00
02/12/2011	R204 On 01-November-12			Bond Future	7.77	103.2454	104.0869	103.2454	0.00
02/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	4149	4	4	4	0.00
02/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	4284	4	4	4	0.00
02/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	4016	4	4	4	0.00
02/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3170	4	3	4	0.00
02/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	2961	3	3	3	0.00
02/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3064	3	3	3	0.00
02/12/2011	R206 On 02-February-12			Bond Future	5.92	103.0423	103.3250	103.0423	300.00
02/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3740	3	4	3	0.00
02/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3828	4	4	4	0.00
02/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3652	3	4	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	104.8294	104.5463	0.00
02/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2558	2	3	2	0.00
02/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2630	2	3	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	R206 On 03-May-12	7.45	Call	Bond Future	2487	2	2	2	0.00
02/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	68	0	0	0	0.00
02/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	55	0	0	0	0.00
02/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	61	0	0	0	0.00
02/12/2011	R206 On 02-August-12			Bond Future	5.90	102.3508	102.6401	102.3508	0.00
02/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	2132	2	2	2	0.00
02/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	2078	2	2	2	0.00
02/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	2186	2	2	2	0.00
02/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	276	0	0	0	0.00
02/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	302	0	0	0	0.00
02/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	289	0	0	0	0.00
02/12/2011	R206 On 01-November-12			Bond Future	5.83	103.9182	104.2102	103.9182	0.00
02/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1182	1	1	1	0.00
02/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1150	1	1	1	0.00
02/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1214	1	1	1	0.00
02/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	955	1	1	1	0.00
02/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1006	1	1	1	0.00
02/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	981	1	1	1	0.00
02/12/2011	R207 On 02-February-12			Bond Future	7.78	96.5577	97.3840	96.5577	34,723.00
02/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	6764	6	7	6	0.00
02/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	7017	6	7	6	0.00
02/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	6512	6	7	6	0.00
02/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	522	0	1	0	1,920.00
02/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	1112	1	1	1	640.00
02/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1675	1	2	1	0.00
02/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	4300	4	4	4	0.00
02/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	256	0	0	0	1,920.00
02/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1247	2	1	2	640.00
02/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	1831	2	2	2	0.00
02/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	64	0	0	0	0.00
02/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	2996	4	3	4	0.00
02/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	45	0	0	0	0.00
02/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	53	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	R207 On 03-May-12			Bond Future	7.86	97.9647	98.8009	97.9647	0.00
02/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5821	5	6	5	0.00
02/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5622	5	6	5	0.00
02/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	6022	5	6	5	0.00
02/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	945	1	1	1	0.00
02/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1068	1	1	1	0.00
02/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1005	1	1	1	0.00
02/12/2011	R207 On 02-August-12			Bond Future	7.94	95.7973	96.6468	95.7973	0.00
02/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5984	5	6	5	0.00
02/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	6168	6	6	6	0.00
02/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5802	5	6	5	0.00
02/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1780	2	2	2	0.00
02/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1635	2	2	2	0.00
02/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1706	2	2	2	0.00
02/12/2011	R207 On 01-November-12			Bond Future	8.01	97.2634	98.1248	97.2634	0.00
02/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4577	4	5	4	0.00
02/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4722	4	5	4	0.00
02/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	4434	4	4	4	0.00
02/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3453	4	3	4	0.00
02/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3225	4	3	4	0.00
02/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3338	4	3	4	0.00
02/12/2011	R208 On 02-February-12			Bond Future	7.82	94.5975	95.4859	94.5975	14,264.00
02/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6978	6	7	6	0.00
02/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	7248	6	7	6	0.00
02/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	6708	6	7	6	0.00
02/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	580	0	1	0	2,880.00
02/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	1123	1	1	1	960.00
02/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1730	1	2	1	0.00
02/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	4592	4	5	4	0.00
02/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	227	0	0	0	2,880.00
02/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1239	2	1	2	960.00
02/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	1866	2	2	2	0.00
02/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	61	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	R208 On 02-February-12	7.45	Put	Bond Future	2896	4	3	4	0.00
02/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	42	0	0	0	0.00
02/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	51	0	0	0	0.00
02/12/2011	R208 On 03-May-12			Bond Future	7.89	92.5850	93.4820	92.5850	0.00
02/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	7141	6	7	6	0.00
02/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	7366	7	7	7	0.00
02/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6918	6	7	6	0.00
02/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	824	1	1	1	0.00
02/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	722	1	1	1	0.00
02/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	772	1	1	1	0.00
02/12/2011	R208 On 02-August-12			Bond Future	7.96	93.9759	94.8864	93.9759	0.00
02/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	6390	6	6	6	0.00
02/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	6195	6	6	6	0.00
02/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	6587	6	7	6	0.00
02/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1831	2	2	2	0.00
02/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	1991	2	2	2	0.00
02/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1910	2	2	2	0.00
02/12/2011	R208 On 01-November-12			Bond Future	8.03	92.0190	92.9411	92.0190	0.00
02/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4769	4	5	4	0.00
02/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4615	4	5	4	0.00
02/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4926	4	5	4	0.00
02/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3418	4	3	4	0.00
02/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3670	4	4	4	0.00
02/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3542	4	4	4	0.00
02/12/2011	R209 On 02-February-12			Bond Future	8.73	76.2859	77.3758	76.2859	2,599.00
02/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3759	3	4	3	0.00
02/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	3525	3	4	3	0.00
02/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	4001	3	4	3	0.00
02/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1542	2	2	2	0.00
02/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1830	2	2	2	0.00
02/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1681	2	2	2	0.00
02/12/2011	R209 On 03-May-12			Bond Future	8.80	74.2547	75.3616	74.2547	0.00
02/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4837	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4627	4	5	4	0.00
02/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	5050	4	5	4	0.00
02/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3119	4	3	4	0.00
02/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3459	4	3	4	0.00
02/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3286	4	3	4	0.00
02/12/2011	R209 On 02-August-12			Bond Future	8.86	75.3674	76.4913	75.3674	0.00
02/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6685	6	7	6	0.00
02/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6907	6	7	6	0.00
02/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	6474	6	6	6	0.00
02/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	3928	4	4	4	0.00
02/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3630	4	4	4	0.00
02/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3772	4	4	4	0.00
02/12/2011	R209 On 01-November-12			Bond Future	8.93	73.3742	74.5146	73.3742	0.00
02/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	6104	5	6	5	0.00
02/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	6296	6	6	6	0.00
02/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5914	5	6	5	0.00
02/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	5745	6	6	6	0.00
02/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5366	6	5	6	0.00
02/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5553	6	6	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	7	7	0.00
02/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6974	7	7	7	0.00
02/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6874	7	7	7	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	130.95	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	5	5	0.00
02/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5033	5	5	5	0.00
02/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4933	5	5	5	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	110.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	4	3	0.00
02/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3656	3	4	3	0.00
02/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3756	3	4	3	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	108.55	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	87.0287	85.8779	487.00
02/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3767	3	4	3	0.00
02/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	4011	3	4	3	0.00
02/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	3530	3	4	3	0.00
02/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1907	2	2	2	0.00
02/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1609	2	2	2	0.00
02/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1753	2	2	2	0.00
02/12/2011	R213 On 03-May-12			Bond Future	8.82	83.5907	84.7567	83.5907	0.00
02/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5966	5	6	5	0.00
02/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	6203	5	6	5	0.00
02/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5734	5	6	5	0.00
02/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2774	3	3	3	0.00
02/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2494	3	2	3	0.00
02/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2630	3	3	3	0.00
02/12/2011	R213 On 02-August-12			Bond Future	8.89	84.8496	86.0303	84.8496	0.00
02/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6705	6	7	6	0.00
02/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6932	6	7	6	0.00
02/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	6491	6	6	6	0.00
02/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4087	5	4	5	0.00
02/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3782	4	4	4	0.00
02/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	3927	4	4	4	0.00
02/12/2011	R213 On 01-November-12			Bond Future	8.96	82.6089	83.8035	82.6089	0.00
02/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	6095	5	6	5	0.00
02/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	6288	6	6	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	R213 On 01-November-12	8.95	Call	Bond Future	5904	5	6	5	0.00
02/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	5974	7	6	7	0.00
02/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5588	6	6	6	0.00
02/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	5779	6	6	6	0.00
02/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00