



# Derivatives Weekly Statistics Report

From: 31/10/2011 To: 01/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	AL7T On 03-November-11			Index Future	405.08	407.2700	405.0800	407.2700	1.00
01/11/2011	AL7T On 02-February-12			Index Future	410.89	413.1090	410.8870	413.1090	16.00
01/11/2011	AL7T On 03-May-12			Index Future	417.07	419.3280	417.0720	419.3280	0.00
01/11/2011	ALBI On 03-November-11			Index Future	369.40	371.6250	369.4030	371.6250	1,435.00
01/11/2011	ALBI On 02-February-12			Index Future	374.70	376.9530	374.6990	376.9530	926.00
01/11/2011	ALBI On 03-May-12			Index Future	380.34	382.6270	380.3400	382.6270	0.00
01/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	CAAK On 19-December-11			Can-Do Future	0.10	0.0691	0.1005	0.0691	12,659.00
01/11/2011	CAAL On 19-December-11			Can-Do Future	0.11	0.0715	0.1103	0.0715	18,519.00
01/11/2011	CAAM On 19-December-11			Can-Do Future	0.17	0.2152	0.1678	0.2152	12,423.00
01/11/2011	CAAN On 30-March-12			Can-Do Future	0.43	0.3365	0.4321	0.3365	100,000.00
01/11/2011	CAAO On 30-March-12			Can-Do Future	0.11	0.1720	0.1129	0.1720	100,000.00
01/11/2011	CAAP On 19-December-11			Can-Do Future	0.19	0.2431	0.1924	0.2431	12,346.00
01/11/2011	CAAR On 19-December-11			Can-Do Future	0.11	0.0725	0.1086	0.0725	18,750.00
01/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
01/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2011	GOVI On 03-November-11			GOVI	370.81	372.8200	370.8130	372.8200	62.00
01/11/2011	GOVI On 03-November-11	357.00	Call	GOVI	138130	16	14	16	0.00
01/11/2011	GOVI On 03-November-11	357.01	Call	GOVI	138030	16	14	16	0.00
01/11/2011	GOVI On 03-November-11	356.99	Call	GOVI	138230	16	14	16	0.00
01/11/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 02-February-12			GOVI	376.13	378.1650	376.1300	378.1650	102.00
01/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	71300	9	7	9	0.00
01/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	71200	9	7	9	0.00
01/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	71400	9	7	9	0.00
01/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/11/2011	GOVI On 03-May-12			GOVI	381.79	383.8580	381.7910	383.8580	0.00
01/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	2	0	2	0.00
01/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	2	0	2	0.00
01/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	2	0	2	0.00
01/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	1990	0	0	0	0.00
01/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	2190	0	0	0	0.00
01/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	2090	0	0	0	0.00
01/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2011	IGOV On 03-November-11			Index Future	160.22	159.7210	160.2160	159.7210	90.00
01/11/2011	IGOV On 02-February-12			Index Future	162.51	162.0110	162.5130	162.0110	3.00
01/11/2011	IGOV On 03-May-12			Index Future	164.96	164.4490	164.9590	164.4490	0.00
01/11/2011	ILBI On 02-February-12			Index Future	438.69	439.0920	438.6870	439.0920	88.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.53	94.4800	94.4700	94.4800	1,700.00
01/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.47	94.5400	94.5300	94.5400	5,541.00
01/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.41	94.6000	94.5900	94.6000	700.00
01/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.36	94.6500	94.6400	94.6500	0.00
01/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.32	94.6900	94.6800	94.6900	1,340.00
01/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.29	94.7100	94.7100	94.7100	0.00
01/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.30	94.7100	94.7000	94.7100	2,890.00
01/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.38	94.6400	94.6200	94.6400	44,760.00
01/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.53	94.4900	94.4700	94.4900	990.00
01/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.74	94.2900	94.2600	94.2900	790.00
01/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.98	94.0500	94.0200	94.0500	1,250.00
01/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.23	93.7800	93.7700	93.7800	0.00
01/11/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2011	OTH1 On 03-November-11			Index Future	361.52	364.8860	361.5240	364.8860	0.00
01/11/2011	OTH1 On 02-February-12			Index Future	366.71	370.1170	366.7070	370.1170	0.00
01/11/2011	R157 On 03-November-11			Bond Future	6.64	125.1597	124.9685	125.1597	12,896.00
01/11/2011	R157 On 03-November-11	8.25	Call	Bond Future	5967	6	6	6	0.00
01/11/2011	R157 On 03-November-11	8.30	Call	Bond Future	6146	6	6	6	0.00
01/11/2011	R157 On 03-November-11	8.20	Call	Bond Future	5788	6	6	6	0.00
01/11/2011	R157 On 03-November-11	6.55	Call	Bond Future	37	0	0	0	1,200.00
01/11/2011	R157 On 03-November-11	7.55	Call	Bond Future	3422	4	3	4	0.00
01/11/2011	R157 On 03-November-11	7.00	Call	Bond Future	1373	2	1	2	400.00
01/11/2011	R157 On 03-November-11	7.10	Call	Bond Future	1749	2	2	2	0.00
01/11/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	400.00
01/11/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
01/11/2011	R157 On 03-November-11	7.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	6.55	Put	Bond Future	374	0	0	0	0.00
01/11/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 02-February-12			Bond Future	6.71	126.9540	126.7612	126.9540	3,684.00
01/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6187	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
01/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6351	7	6	7	0.00
01/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6024	6	6	6	0.00
01/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	132	0	0	0	130.00
01/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1766	2	2	2	0.00
01/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	711	1	1	1	0.00
01/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	320	0	0	0	3,960.00
01/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2159	2	2	2	0.00
01/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	560	1	1	1	1,320.00
01/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	884	1	1	1	0.00
01/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1105	1	1	1	1,320.00
01/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	435	0	0	0	3,960.00
01/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1499	1	1	1	0.00
01/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1290	1	1	1	130.00
01/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2705	3	3	3	0.00
01/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	568	1	1	1	130.00
01/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1982	2	2	2	0.00
01/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	23	0	0	0	0.00
01/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	16	0	0	0	0.00
01/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	19	0	0	0	0.00
01/11/2011	R157 On 03-May-12			Bond Future	6.77	122.0546	121.8586	122.0546	0.00
01/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5048	5	5	5	0.00
01/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5186	5	5	5	0.00
01/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4911	5	5	5	0.00
01/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	273	0	0	0	0.00
01/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	233	0	0	0	0.00
01/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	253	0	0	0	0.00
01/11/2011	R157 On 02-August-12			Bond Future	6.81	123.9360	123.7392	123.9360	0.00
01/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4284	4	4	4	0.00
01/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4396	5	4	5	0.00
01/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4173	4	4	4	0.00
01/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	744	1	1	1	0.00
01/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	672	1	1	1	0.00
01/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	708	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
01/11/2011	R157 On 01-November-12			Bond Future	6.95	118.8213	118.6210	118.8213	0.00
01/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1992	2	2	2	0.00
01/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1905	2	2	2	0.00
01/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2082	2	2	2	0.00
01/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1803	2	2	2	0.00
01/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1908	2	2	2	0.00
01/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1854	2	2	2	0.00
01/11/2011	R186 On 03-November-11			Bond Future	8.42	122.8091	121.6190	122.8091	14,482.00
01/11/2011	R186 On 03-November-11	9.00	Call	Bond Future	5361	7	5	7	0.00
01/11/2011	R186 On 03-November-11	9.05	Call	Bond Future	5805	7	6	7	0.00
01/11/2011	R186 On 03-November-11	8.95	Call	Bond Future	4915	6	5	6	0.00
01/11/2011	R186 On 03-November-11	8.75	Call	Bond Future	3103	4	3	4	0.00
01/11/2011	R186 On 03-November-11	8.10	Call	Bond Future	1	0	0	0	1,275.00
01/11/2011	R186 On 03-November-11	8.35	Call	Bond Future	187	1	0	1	425.00
01/11/2011	R186 On 03-November-11	8.55	Call	Bond Future	1317	2	1	2	0.00
01/11/2011	R186 On 03-November-11	9.10	Call	Bond Future	6246	7	6	7	0.00
01/11/2011	R186 On 03-November-11	7.80	Call	Bond Future	0	0	0	0	250.00
01/11/2011	R186 On 03-November-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	8.20	Call	Bond Future	12	0	0	0	0.00
01/11/2011	R186 On 03-November-11	8.20	Put	Bond Future	2116	1	2	1	250.00
01/11/2011	R186 On 03-November-11	8.00	Put	Bond Future	4082	3	4	3	250.00
01/11/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	1,275.00
01/11/2011	R186 On 03-November-11	7.80	Put	Bond Future	6108	5	6	5	0.00
01/11/2011	R186 On 03-November-11	8.55	Put	Bond Future	69	0	0	0	425.00
01/11/2011	R186 On 03-November-11	8.35	Put	Bond Future	838	0	1	0	0.00
01/11/2011	R186 On 03-November-11	8.10	Put	Bond Future	3088	2	3	2	0.00
01/11/2011	R186 On 03-November-11	8.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12			Bond Future	8.50	119.2757	118.0702	119.2757	19,032.00
01/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	6571	7	7	7	0.00
01/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	6886	8	7	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
01/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6261	7	6	7	0.00
01/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	992	1	1	1	6,000.00
01/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	52	0	0	0	6,000.00
01/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1679	2	2	2	100.00
01/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	34400	36	34	36	0.00
01/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	106174	107	106	107	0.00
01/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6481	6	6	6	0.00
01/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18194	17	18	17	0.00
01/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	2153	2	2	2	0.00
01/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8307	7	8	7	0.00
01/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1896	2	2	2	0.00
01/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	2021	2	2	2	100.00
01/11/2011	R186 On 03-May-12			Bond Future	8.57	121.0778	119.8479	121.0778	0.00
01/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7162	8	7	8	0.00
01/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6875	8	7	8	0.00
01/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7451	8	7	8	0.00
01/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3199	3	3	3	0.00
01/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3497	3	3	3	0.00
01/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3346	3	3	3	0.00
01/11/2011	R186 On 02-August-12			Bond Future	8.65	117.6525	116.3994	117.6525	0.00
01/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6450	7	6	7	0.00
01/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6196	7	6	7	0.00
01/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6709	7	7	7	0.00
01/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5351	5	5	5	0.00
01/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5729	5	6	5	0.00
01/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5536	5	6	5	0.00
01/11/2011	R186 On 01-November-12			Bond Future	8.75	119.2510	117.9887	119.2510	0.00
01/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6870	8	7	8	0.00
01/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7119	8	7	8	0.00
01/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6624	7	7	7	0.00
01/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7048	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6662	6	7	6	0.00
01/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6852	6	7	6	0.00
01/11/2011	R189 On 03-November-11			Bond Future	215.76	214.8131	215.7588	214.8131	0.00
01/11/2011	R189 On 03-November-11	212.00	Call	Bond Future	3759	3	4	3	0.00
01/11/2011	R189 On 03-November-11	212.05	Call	Bond Future	3709	3	4	3	0.00
01/11/2011	R189 On 03-November-11	211.95	Call	Bond Future	3809	3	4	3	0.00
01/11/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 02-February-12			Bond Future	218.85	217.8928	218.8521	217.8928	0.00
01/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	852	0	1	0	0.00
01/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	902	0	1	0	0.00
01/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	802	0	1	0	0.00
01/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 03-November-11			Bond Future	242.36	240.6199	242.3599	240.6199	0.00
01/11/2011	R197 On 03-November-11	238.50	Call	Bond Future	3860	2	4	2	0.00
01/11/2011	R197 On 03-November-11	238.45	Call	Bond Future	3910	2	4	2	0.00
01/11/2011	R197 On 03-November-11	238.55	Call	Bond Future	3810	2	4	2	0.00
01/11/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12			Bond Future	240.78	239.0557	240.7805	239.0557	418.00
01/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	3781	2	4	2	0.00
01/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	3731	2	4	2	0.00
01/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	3831	2	4	2	0.00
01/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11			Bond Future	6.23	110.5018	110.3705	110.5018	2,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R201 On 03-November-11	8.00	Call	Bond Future	5005	5	5	5	0.00
01/11/2011	R201 On 03-November-11	7.95	Call	Bond Future	4868	5	5	5	0.00
01/11/2011	R201 On 03-November-11	8.05	Call	Bond Future	5142	5	5	5	0.00
01/11/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 02-February-12			Bond Future	6.27	107.6786	107.5466	107.6786	993.00
01/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5166	5	5	5	0.00
01/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5041	5	5	5	0.00
01/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5292	5	5	5	0.00
01/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	4	0	0	0	0.00
01/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	6	0	0	0	0.00
01/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	4	0	0	0	0.00
01/11/2011	R201 On 03-May-12			Bond Future	6.29	109.3000	109.1665	109.3000	0.00
01/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3665	4	4	4	0.00
01/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3771	4	4	4	0.00
01/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3559	4	4	4	0.00
01/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	150	0	0	0	0.00
01/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	125	0	0	0	0.00
01/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	137	0	0	0	0.00
01/11/2011	R201 On 02-August-12			Bond Future	6.30	106.5767	106.4373	106.5767	0.00
01/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3063	3	3	3	0.00
01/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3148	3	3	3	0.00
01/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2978	3	3	3	0.00
01/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	428	0	0	0	0.00
01/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	381	0	0	0	0.00
01/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	404	0	0	0	0.00
01/11/2011	R201 On 01-November-12			Bond Future	6.40	108.0282	107.8910	108.0282	0.00
01/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1322	1	1	1	0.00
01/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1258	1	1	1	0.00
01/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1386	1	1	1	0.00
01/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1076	1	1	1	0.00
01/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1149	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
01/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1113	1	1	1	0.00
01/11/2011	R202 On 03-November-11			Bond Future	176.23	174.3514	176.2312	174.3514	400.00
01/11/2011	R202 On 03-November-11	0.50	Call	Bond Future	175731	174	176	174	0.00
01/11/2011	R202 On 03-November-11	0.55	Call	Bond Future	175681	174	176	174	0.00
01/11/2011	R202 On 03-November-11	0.45	Call	Bond Future	175781	174	176	174	0.00
01/11/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12			Bond Future	176.07	174.1879	176.0733	174.1879	34,086.00
01/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	977	3	1	3	0.00
01/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	877	3	1	3	0.00
01/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	927	3	1	3	0.00
01/11/2011	R203 On 03-November-11			Bond Future	7.41	105.4318	105.1197	105.4318	937.00
01/11/2011	R203 On 03-November-11	8.50	Call	Bond Future	5048	5	5	5	0.00
01/11/2011	R203 On 03-November-11	8.55	Call	Bond Future	5273	6	5	6	0.00
01/11/2011	R203 On 03-November-11	8.45	Call	Bond Future	4822	5	5	5	0.00
01/11/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 02-February-12			Bond Future	7.51	106.9395	106.6261	106.9395	1,961.00
01/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5803	6	6	6	0.00
01/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5992	6	6	6	0.00
01/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5615	6	6	6	0.00
01/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	566	1	1	1	2,640.00
01/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2940	3	3	3	0.00
01/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	971	1	1	1	880.00
01/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1279	1	1	1	0.00
01/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	2000	2	2	2	880.00
01/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	922	1	1	1	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
01/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2390	2	2	2	0.00
01/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	299	0	0	0	0.00
01/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3163	3	3	3	0.00
01/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	246	0	0	0	0.00
01/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	272	0	0	0	0.00
01/11/2011	R203 On 03-May-12			Bond Future	7.59	104.3903	104.0721	104.3903	0.00
01/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5811	6	6	6	0.00
01/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5652	6	6	6	0.00
01/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5971	6	6	6	0.00
01/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	783	1	1	1	0.00
01/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	879	1	1	1	0.00
01/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	830	1	1	1	0.00
01/11/2011	R203 On 02-August-12			Bond Future	7.66	105.9975	105.6758	105.9975	0.00
01/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5280	6	5	6	0.00
01/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5412	6	5	6	0.00
01/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5128	5	5	5	0.00
01/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1873	2	2	2	0.00
01/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1752	2	2	2	0.00
01/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1822	2	2	2	0.00
01/11/2011	R203 On 01-November-12			Bond Future	7.80	103.2862	102.9595	103.2862	0.00
01/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	2901	3	3	3	0.00
01/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3023	3	3	3	0.00
01/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2782	3	3	3	0.00
01/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3185	3	3	3	0.00
01/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3023	3	3	3	0.00
01/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3102	3	3	3	0.00
01/11/2011	R204 On 03-November-11			Bond Future	7.70	105.1104	104.6725	105.1104	697.00
01/11/2011	R204 On 03-November-11	8.75	Call	Bond Future	5540	6	6	6	0.00
01/11/2011	R204 On 03-November-11	8.70	Call	Bond Future	5285	6	5	6	0.00
01/11/2011	R204 On 03-November-11	8.80	Call	Bond Future	5794	6	6	6	0.00
01/11/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R204 On 02-February-12			Bond Future	7.79	102.5855	102.1459	102.5855	2,792.00
01/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6512	7	7	7	0.00
01/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6724	7	7	7	0.00
01/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6302	7	6	7	0.00
01/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	391	0	0	0	0.00
01/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	325	0	0	0	0.00
01/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	357	0	0	0	0.00
01/11/2011	R204 On 03-May-12			Bond Future	7.87	104.1306	103.6799	104.1306	0.00
01/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5661	6	6	6	0.00
01/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5833	6	6	6	0.00
01/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5478	6	5	6	0.00
01/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1353	1	1	1	0.00
01/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1225	1	1	1	0.00
01/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1294	1	1	1	0.00
01/11/2011	R204 On 02-August-12			Bond Future	7.95	101.7040	101.2488	101.7040	0.00
01/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5154	5	5	5	0.00
01/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4988	5	5	5	0.00
01/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5322	6	5	6	0.00
01/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2425	2	2	2	0.00
01/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2568	2	3	2	0.00
01/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2495	2	2	2	0.00
01/11/2011	R204 On 01-November-12			Bond Future	8.08	103.0877	102.6307	103.0877	0.00
01/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3623	4	4	4	0.00
01/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3486	4	3	4	0.00
01/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3764	4	4	4	0.00
01/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3897	4	4	4	0.00
01/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4096	4	4	4	0.00
01/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3994	4	4	4	0.00
01/11/2011	R206 On 03-November-11			Bond Future	5.97	105.5557	105.4525	105.5557	12,577.00
01/11/2011	R206 On 03-November-11	7.75	Call	Bond Future	3599	4	4	4	0.00
01/11/2011	R206 On 03-November-11	7.80	Call	Bond Future	3697	4	4	4	0.00
01/11/2011	R206 On 03-November-11	7.70	Call	Bond Future	3500	4	4	4	0.00
01/11/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 02-February-12			Bond Future	5.99	103.3048	103.2000	103.3048	0.00
01/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3616	4	4	4	0.00
01/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3528	4	4	4	0.00
01/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3703	4	4	4	0.00
01/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
01/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	0	0	0.00
01/11/2011	R206 On 03-May-12			Bond Future	5.97	104.8600	104.7537	104.8600	0.00
01/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2466	3	2	3	0.00
01/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2393	2	2	2	0.00
01/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2539	3	3	3	0.00
01/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	40	0	0	0	0.00
01/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	50	0	0	0	0.00
01/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	45	0	0	0	0.00
01/11/2011	R206 On 02-August-12			Bond Future	5.92	102.7133	102.6043	102.7133	0.00
01/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1961	2	2	2	0.00
01/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	2017	2	2	2	0.00
01/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1904	2	2	2	0.00
01/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	164	0	0	0	0.00
01/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	142	0	0	0	0.00
01/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	154	0	0	0	0.00
01/11/2011	R206 On 01-November-12			Bond Future	6.01	104.1123	104.0032	104.1123	0.00
01/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	600	1	1	1	0.00
01/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	634	1	1	1	0.00
01/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	565	1	1	1	0.00
01/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	628	1	1	1	0.00
01/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	582	1	1	1	0.00
01/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	606	1	1	1	0.00
01/11/2011	R207 On 03-November-11			Bond Future	7.91	98.8180	98.3238	98.8180	8,016.00
01/11/2011	R207 On 03-November-11	8.75	Call	Bond Future	4695	5	5	5	0.00
01/11/2011	R207 On 03-November-11	8.80	Call	Bond Future	4966	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R207 On 03-November-11	8.70	Call	Bond Future	4422	5	4	5	0.00
01/11/2011	R207 On 03-November-11	7.90	Call	Bond Future	217	1	0	1	2,000.00
01/11/2011	R207 On 03-November-11	8.15	Call	Bond Future	1359	2	1	2	0.00
01/11/2011	R207 On 03-November-11	8.35	Call	Bond Future	2485	3	2	3	0.00
01/11/2011	R207 On 03-November-11	7.30	Call	Bond Future	0	0	0	0	900.00
01/11/2011	R207 On 03-November-11	7.75	Call	Bond Future	19	0	0	0	300.00
01/11/2011	R207 On 03-November-11	7.95	Call	Bond Future	373	1	0	1	0.00
01/11/2011	R207 On 03-November-11	8.40	Call	Bond Future	2765	3	3	3	0.00
01/11/2011	R207 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	900.00
01/11/2011	R207 On 03-November-11	7.95	Put	Bond Future	165	0	0	0	300.00
01/11/2011	R207 On 03-November-11	7.75	Put	Bond Future	975	1	1	1	0.00
01/11/2011	R207 On 03-November-11	8.35	Put	Bond Future	0	0	0	0	2,000.00
01/11/2011	R207 On 03-November-11	7.30	Put	Bond Future	3642	3	4	3	0.00
01/11/2011	R207 On 03-November-11	8.15	Put	Bond Future	4	0	0	0	2,000.00
01/11/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R207 On 03-November-11	7.90	Put	Bond Future	298	0	0	0	0.00
01/11/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R207 On 02-February-12			Bond Future	8.00	96.5974	96.0999	96.5974	6,150.00
01/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5933	6	6	6	0.00
01/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6150	7	6	7	0.00
01/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5708	6	6	6	0.00
01/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	539	1	1	1	1,920.00
01/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3787	4	4	4	0.00
01/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1077	1	1	1	640.00
01/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1566	2	2	2	0.00
01/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2422	2	2	2	640.00
01/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	1027	1	1	1	1,920.00
01/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3081	3	3	3	0.00
01/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	544	0	1	0	0.00
01/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4297	4	4	4	0.00
01/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	462	0	0	0	0.00
01/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	506	0	1	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R207 On 03-May-12			Bond Future	8.08	98.0474	97.5473	98.0474	0.00
01/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5210	6	5	6	0.00
01/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5400	6	5	6	0.00
01/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5023	5	5	5	0.00
01/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1722	2	2	2	0.00
01/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1577	1	2	1	0.00
01/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1648	2	2	2	0.00
01/11/2011	R207 On 02-August-12			Bond Future	8.17	95.9204	95.4080	95.9204	0.00
01/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5569	6	6	6	0.00
01/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5390	6	5	6	0.00
01/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5749	6	6	6	0.00
01/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2455	2	2	2	0.00
01/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2607	2	3	2	0.00
01/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2530	2	3	2	0.00
01/11/2011	R207 On 01-November-12			Bond Future	8.28	97.2270	96.7099	97.2270	0.00
01/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3971	4	4	4	0.00
01/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3822	4	4	4	0.00
01/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4124	4	4	4	0.00
01/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4042	4	4	4	0.00
01/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4256	4	4	4	0.00
01/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4146	4	4	4	0.00
01/11/2011	R208 On 03-November-11			Bond Future	7.98	93.3129	92.6977	93.3129	1,996.00
01/11/2011	R208 On 03-November-11	8.75	Call	Bond Future	4623	5	5	5	0.00
01/11/2011	R208 On 03-November-11	8.80	Call	Bond Future	4912	6	5	6	0.00
01/11/2011	R208 On 03-November-11	8.70	Call	Bond Future	4333	5	4	5	0.00
01/11/2011	R208 On 03-November-11	7.95	Call	Bond Future	192	1	0	1	1,995.00
01/11/2011	R208 On 03-November-11	8.20	Call	Bond Future	1366	2	1	2	665.00
01/11/2011	R208 On 03-November-11	8.40	Call	Bond Future	2565	3	3	3	0.00
01/11/2011	R208 On 03-November-11	8.90	Call	Bond Future	5487	6	5	6	0.00
01/11/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
01/11/2011	R208 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	665.00
01/11/2011	R208 On 03-November-11	8.20	Put	Bond Future	5	0	0	0	0.00
01/11/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R208 On 03-November-11	7.95	Put	Bond Future	365	0	0	0	0.00
01/11/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R208 On 02-February-12			Bond Future	8.06	94.6524	94.0213	94.6524	6,647.00
01/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5997	7	6	7	0.00
01/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6227	7	6	7	0.00
01/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	5759	6	6	6	0.00
01/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	585	1	1	1	2,880.00
01/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3942	4	4	4	0.00
01/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1063	1	1	1	960.00
01/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1576	2	2	2	0.00
01/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2549	2	3	2	960.00
01/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	1041	1	1	1	2,880.00
01/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3271	3	3	3	0.00
01/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	576	0	1	0	0.00
01/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4366	4	4	4	0.00
01/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	486	0	0	0	0.00
01/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	535	0	1	0	0.00
01/11/2011	R208 On 03-May-12			Bond Future	8.13	92.6801	92.0461	92.6801	0.00
01/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6368	7	6	7	0.00
01/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6157	7	6	7	0.00
01/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6563	7	7	7	0.00
01/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1355	1	1	1	0.00
01/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1499	1	1	1	0.00
01/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1435	1	1	1	0.00
01/11/2011	R208 On 02-August-12			Bond Future	8.21	94.1094	93.4615	94.1094	0.00
01/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5738	6	6	6	0.00
01/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5930	6	6	6	0.00
01/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5548	6	6	6	0.00
01/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2769	3	3	3	0.00
01/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2599	2	3	2	0.00
01/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2683	2	3	2	0.00
01/11/2011	R208 On 01-November-12			Bond Future	8.32	91.9964	91.3433	91.9964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4016	4	4	4	0.00
01/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4179	5	4	5	0.00
01/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3857	4	4	4	0.00
01/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4510	4	5	4	0.00
01/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4269	4	4	4	0.00
01/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4387	4	4	4	0.00
01/11/2011	R209 On 03-November-11			Bond Future	8.89	75.7085	74.5322	75.7085	1,624.00
01/11/2011	R209 On 03-November-11	8.75	Call	Bond Future	56	1	0	1	0.00
01/11/2011	R209 On 03-November-11	8.70	Call	Bond Future	22	0	0	0	0.00
01/11/2011	R209 On 03-November-11	8.80	Call	Bond Future	124	1	0	1	0.00
01/11/2011	R209 On 03-November-11	8.80	Put	Bond Future	815	0	1	0	0.00
01/11/2011	R209 On 03-November-11	8.70	Put	Bond Future	1511	1	2	1	0.00
01/11/2011	R209 On 03-November-11	8.75	Put	Bond Future	1144	0	1	0	0.00
01/11/2011	R209 On 02-February-12			Bond Future	8.96	76.7961	75.5964	76.7961	1,374.00
01/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3189	4	3	4	0.00
01/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3381	4	3	4	0.00
01/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3003	4	3	4	0.00
01/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	3088	3	3	3	0.00
01/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2702	2	3	2	0.00
01/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2890	2	3	2	0.00
01/11/2011	R209 On 03-May-12			Bond Future	9.03	74.8126	73.5970	74.8126	0.00
01/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4066	5	4	5	0.00
01/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4245	5	4	5	0.00
01/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3891	5	4	5	0.00
01/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4487	4	4	4	0.00
01/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	4078	4	4	4	0.00
01/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4279	4	4	4	0.00
01/11/2011	R209 On 02-August-12			Bond Future	9.10	75.9644	74.7255	75.9644	0.00
01/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5723	6	6	6	0.00
01/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5541	6	6	6	0.00
01/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5908	7	6	7	0.00
01/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4397	4	4	4	0.00
01/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4760	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
01/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4575	4	5	4	0.00
01/11/2011	R209 On 01-November-12			Bond Future	9.18	73.8573	72.6073	73.8573	0.00
01/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5192	6	5	6	0.00
01/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5032	6	5	6	0.00
01/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5355	6	5	6	0.00
01/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6333	6	6	6	0.00
01/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6770	6	7	6	0.00
01/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6548	6	7	6	0.00
01/11/2011	R210 On 03-November-11			Bond Future	131.15	129.8764	131.1489	129.8764	0.00
01/11/2011	R210 On 03-November-11	131.00	Call	Bond Future	149	0	0	0	0.00
01/11/2011	R210 On 03-November-11	131.05	Call	Bond Future	99	0	0	0	0.00
01/11/2011	R210 On 03-November-11	130.95	Call	Bond Future	199	0	0	0	0.00
01/11/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	1	0	1	0.00
01/11/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	1	0	1	0.00
01/11/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	1	0	1	0.00
01/11/2011	R210 On 02-February-12			Bond Future	133.03	131.7384	133.0293	131.7384	750.00
01/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	2029	1	2	1	0.00
01/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	1979	1	2	1	0.00
01/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	2079	1	2	1	0.00
01/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 03-November-11			Bond Future	114.26	113.6981	114.2581	113.6981	49.00
01/11/2011	R211 On 03-November-11	1.25	Call	Bond Future	113008	112	113	112	0.00
01/11/2011	R211 On 03-November-11	1.30	Call	Bond Future	112958	112	113	112	0.00
01/11/2011	R211 On 03-November-11	1.20	Call	Bond Future	113058	112	113	112	0.00
01/11/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 02-February-12			Bond Future	114.56	113.9905	114.5581	113.9905	480.00
01/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4058	3	4	3	0.00
01/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4108	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
01/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4008	3	4	3	0.00
01/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 03-November-11			Bond Future	109.76	109.2694	109.7576	109.2694	772.00
01/11/2011	R212 On 03-November-11	2.50	Call	Bond Future	107258	107	107	107	0.00
01/11/2011	R212 On 03-November-11	2.55	Call	Bond Future	107208	107	107	107	0.00
01/11/2011	R212 On 03-November-11	2.45	Call	Bond Future	107308	107	107	107	0.00
01/11/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 02-February-12			Bond Future	109.86	109.3677	109.8624	109.3677	2,667.00
01/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	1362	1	1	1	0.00
01/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	1312	1	1	1	0.00
01/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	1412	1	1	1	0.00
01/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R213 On 03-November-11			Bond Future	8.87	85.2734	84.1955	85.2734	0.00
01/11/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	1	0	1	0.00
01/11/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R213 On 03-November-11	8.70	Put	Bond Future	1355	0	1	0	0.00
01/11/2011	R213 On 03-November-11	8.80	Put	Bond Future	544	0	1	0	0.00
01/11/2011	R213 On 03-November-11	8.75	Put	Bond Future	948	0	1	0	0.00
01/11/2011	R213 On 02-February-12			Bond Future	8.95	86.4983	85.3976	86.4983	0.00
01/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3473	4	3	4	0.00
01/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3266	4	3	4	0.00
01/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3686	4	4	4	0.00
01/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2915	2	3	2	0.00
01/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3274	3	3	3	0.00
01/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	3090	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
01/11/2011	R213 On 03-May-12			Bond Future	9.02	84.2574	83.1482	84.2574	0.00
01/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5354	6	5	6	0.00
01/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5575	6	6	6	0.00
01/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5136	6	5	6	0.00
01/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3784	3	4	3	0.00
01/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3475	3	3	3	0.00
01/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3627	3	4	3	0.00
01/11/2011	R213 On 02-August-12			Bond Future	9.09	85.5534	84.4286	85.5534	0.00
01/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5896	7	6	7	0.00
01/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6109	7	6	7	0.00
01/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5687	6	6	6	0.00
01/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4885	4	5	4	0.00
01/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4561	4	5	4	0.00
01/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4719	4	5	4	0.00
01/11/2011	R213 On 01-November-12			Bond Future	9.19	83.1877	82.0437	83.1877	0.00
01/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5318	6	5	6	0.00
01/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5511	6	6	6	0.00
01/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5124	6	5	6	0.00
01/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6954	6	7	6	0.00
01/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6571	6	7	6	0.00
01/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6761	6	7	6	0.00
01/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
01/11/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
01/11/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
01/11/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
01/11/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
01/11/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
01/11/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
01/11/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	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
01/11/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
01/11/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
01/11/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
01/11/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
01/11/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
01/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00