



Derivatives Weekly Statistics Report

From: 31/10/2011 To: 02/11/2011

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	7.75	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	7.25	Put	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	7.50	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

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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	7.75	Call	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	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	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	7.00	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	7.55	Call	Bond Future	3422	4	3	4	0.00
01/11/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
01/11/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	400.00
01/11/2011	R157 On 03-November-11	7.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R157 On 03-November-11	6.55	Put	Bond Future	374	0	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

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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	6.55	Call	Bond Future	711	1	1	1	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	6.25	Call	Bond Future	320	0	0	0	3,960.00
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	7.20	Call	Bond Future	2159	2	2	2	0.00
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	6.65	Put	Bond Future	1105	1	1	1	1,320.00
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	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	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	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

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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	7.05	Call	Bond Future	2082	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	6.95	Put	Bond Future	1908	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	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	8.20	Call	Bond Future	12	0	0	0	0.00
01/11/2011	R186 On 03-November-11	7.80	Call	Bond Future	0	0	0	0	250.00
01/11/2011	R186 On 03-November-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 03-November-11	8.00	Put	Bond Future	4082	3	4	3	250.00
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	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	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	8.00	Call	Bond Future	1679	2	2	2	100.00
01/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6481	6	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	8.70	Call	Bond Future	6624	7	7	7	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	8.80	Put	Bond Future	6662	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	8.70	Put	Bond Future	7048	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	218.05	Call	Bond Future	802	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	217.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
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	236.95	Call	Bond Future	3831	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	237.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11			Bond Future	6.23	110.5018	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	8.05	Call	Bond Future	5142	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	7.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R201 On 02-February-12			Bond Future	6.27	107.6786	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	8.30	Call	Bond Future	5292	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	8.20	Put	Bond Future	6	0	0	0	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	8.25	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	6.55	Call	Bond Future	1386	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	6.45	Put	Bond Future	1149	1	1	1	0.00
01/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1076	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	8.45	Call	Bond Future	4822	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	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R203 On 02-February-12			Bond Future	7.51	106.9395	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	7.20	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	7.95	Call	Bond Future	2940	3	3	3	0.00
01/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	922	1	1	1	2,640.00
01/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	2000	2	2	2	880.00

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	7.70	Call	Bond Future	2782	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	7.80	Put	Bond Future	3023	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	7.75	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	8.80	Call	Bond Future	5794	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	8.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00

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	8.95	Call	Bond Future	6302	7	6	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	9.05	Put	Bond Future	325	0	0	0	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	9.00	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	8.05	Call	Bond Future	3764	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	7.95	Put	Bond Future	4096	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	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	7.70	Call	Bond Future	3500	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	7.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 02-February-12			Bond Future	5.99	103.3048	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	8.05	Call	Bond Future	3703	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	7.95	Put	Bond Future	1	0	0	0	0.00
01/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	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	5.95	Call	Bond Future	565	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	6.05	Put	Bond Future	582	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	6.00	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	7.95	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	7.75	Call	Bond Future	19	0	0	0	300.00
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	8.40	Put	Bond Future	0	0	0	0	900.00
01/11/2011	R207 On 03-November-11	7.75	Put	Bond Future	975	1	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	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	8.50	Call	Bond Future	3787	4	4	4	0.00
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	7.85	Put	Bond Future	2422	2	2	2	640.00
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	8.30	Call	Bond Future	4124	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	8.20	Put	Bond Future	4256	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	8.25	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	8.90	Call	Bond Future	5487	6	5	6	0.00
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	8.40	Put	Bond Future	0	0	0	0	665.00
01/11/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
01/11/2011	R208 On 03-November-11	8.20	Put	Bond Future	5	0	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	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	8.55	Call	Bond Future	3942	4	4	4	0.00
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	7.90	Put	Bond Future	2549	2	3	2	960.00
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

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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	8.20	Call	Bond Future	3857	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	8.30	Put	Bond Future	4269	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	8.25	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	8.80	Call	Bond Future	124	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	8.70	Put	Bond Future	1511	1	2	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	8.75	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	8.95	Call	Bond Future	3003	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	9.05	Put	Bond Future	2702	2	3	2	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	9.00	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	9.05	Call	Bond Future	5355	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	8.95	Put	Bond Future	6770	6	7	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	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	130.95	Call	Bond Future	2079	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	131.05	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/11/2011	R211 On 03-November-11			Bond Future	114.26	113.6981	114.2581	113.6981	49.00
01/11/2011	R211 On 03-November-11	1.25	Call	Bond Future	113008	112	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	1.30	Call	Bond Future	112958	112	113	112	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	1.20	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	9.05	Call	Bond Future	3686	4	4	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	8.95	Put	Bond Future	3274	3	3	3	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	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
02/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	AL7T On 03-November-11			Index Future	406.10	405.0800	406.0970	405.0800	1.00
02/11/2011	AL7T On 02-February-12			Index Future	412.04	410.8870	412.0430	410.8870	16.00
02/11/2011	AL7T On 03-May-12			Index Future	418.09	417.0720	418.0870	417.0720	0.00
02/11/2011	ALBI On 03-November-11			Index Future	370.39	369.4030	370.3870	369.4030	1,421.00
02/11/2011	ALBI On 02-February-12			Index Future	375.81	374.6990	375.8090	374.6990	1,044.00
02/11/2011	ALBI On 03-May-12			Index Future	381.32	380.3400	381.3220	380.3400	0.00
02/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.1005	0.0874	0.1005	12,659.00
02/11/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.1103	0.0923	0.1103	18,519.00
02/11/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1678	0.1913	0.1678	12,423.00
02/11/2011	CAAN On 30-March-12			Can-Do Future	0.39	0.4321	0.3898	0.4321	100,000.00
02/11/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.1129	0.1412	0.1129	100,000.00
02/11/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.1924	0.2183	0.1924	12,346.00
02/11/2011	CAAR On 19-December-11			Can-Do Future	0.09	0.1086	0.0918	0.1086	18,750.00
02/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
02/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
02/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2011	GOVI On 03-November-11			GOVI	371.74	370.8130	371.7380	370.8130	12.00
02/11/2011	GOVI On 03-November-11	357.00	Call	GOVI	147380	14	15	14	0.00
02/11/2011	GOVI On 03-November-11	357.01	Call	GOVI	147280	14	15	14	0.00
02/11/2011	GOVI On 03-November-11	356.99	Call	GOVI	147480	14	15	14	0.00
02/11/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 02-February-12			GOVI	377.18	376.1300	377.1800	376.1300	152.00
02/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	81800	7	8	7	0.00
02/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	81700	7	8	7	0.00
02/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	81900	7	8	7	0.00
02/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-May-12			GOVI	382.71	381.7910	382.7130	381.7910	0.00
02/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	7130	0	1	0	0.00
02/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	7030	0	1	0	0.00
02/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	7230	0	1	0	0.00
02/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2011	IGOV On 03-November-11			Index Future	160.28	160.2160	160.2840	160.2160	0.00
02/11/2011	IGOV On 02-February-12			Index Future	162.63	162.5130	162.6310	162.5130	93.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	IGOV On 03-May-12			Index Future	165.02	164.9590	165.0160	164.9590	0.00
02/11/2011	ILBI On 02-February-12			Index Future	438.69	438.6870	438.6870	438.6870	88.00
02/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.49	94.4700	94.5100	94.4700	1,700.00
02/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.46	94.5300	94.5400	94.5300	5,541.00
02/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.41	94.5900	94.5900	94.5900	700.00
02/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.35	94.6400	94.6500	94.6400	0.00
02/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.31	94.6800	94.6900	94.6800	1,340.00
02/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.28	94.7100	94.7200	94.7100	0.00
02/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.29	94.7000	94.7100	94.7000	2,890.00
02/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.6200	94.6400	94.6200	44,760.00
02/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.51	94.4700	94.4900	94.4700	990.00
02/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.71	94.2600	94.2900	94.2600	790.00
02/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.94	94.0200	94.0600	94.0200	1,250.00
02/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.20	93.7700	93.8000	93.7700	0.00
02/11/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/11/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/11/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/11/2011	OTH1 On 03-November-11			Index Future	362.82	361.5240	362.8220	361.5240	0.00
02/11/2011	OTH1 On 02-February-12			Index Future	368.13	366.7070	368.1340	366.7070	0.00
02/11/2011	R157 On 03-November-11			Bond Future	6.59	124.9685	125.1482	124.9685	10,456.00
02/11/2011	R157 On 03-November-11	8.25	Call	Bond Future	6147	6	6	6	0.00
02/11/2011	R157 On 03-November-11	8.30	Call	Bond Future	6326	6	6	6	0.00
02/11/2011	R157 On 03-November-11	8.20	Call	Bond Future	5967	6	6	6	0.00
02/11/2011	R157 On 03-November-11	6.55	Call	Bond Future	44	0	0	0	1,200.00
02/11/2011	R157 On 03-November-11	7.55	Call	Bond Future	3602	3	4	3	0.00
02/11/2011	R157 On 03-November-11	7.00	Call	Bond Future	1553	1	2	1	400.00
02/11/2011	R157 On 03-November-11	7.10	Call	Bond Future	1929	2	2	2	0.00
02/11/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	400.00
02/11/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
02/11/2011	R157 On 03-November-11	7.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R157 On 03-November-11	6.55	Put	Bond Future	201	0	0	0	0.00
02/11/2011	R157 On 03-November-11	8.30	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
02/11/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R157 On 02-February-12			Bond Future	6.65	126.7612	126.9826	126.7612	15,280.00
02/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6405	6	6	6	0.00
02/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6569	6	7	6	0.00
02/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6240	6	6	6	0.00
02/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	159	0	0	0	130.00
02/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1914	2	2	2	0.00
02/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	801	1	1	1	0.00
02/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	372	0	0	0	3,960.00
02/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2321	2	2	2	0.00
02/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	636	1	1	1	1,320.00
02/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	986	1	1	1	0.00
02/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	986	1	1	1	1,320.00
02/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	375	0	0	0	3,960.00
02/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1353	1	1	1	0.00
02/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1159	1	1	1	130.00
02/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2510	3	3	3	0.00
02/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	495	1	0	1	130.00
02/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1812	2	2	2	0.00
02/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	17	0	0	0	0.00
02/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	12	0	0	0	0.00
02/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	15	0	0	0	0.00
02/11/2011	R157 On 03-May-12			Bond Future	6.71	121.8586	122.0347	121.8586	0.00
02/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5201	5	5	5	0.00
02/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5341	5	5	5	0.00
02/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	5063	5	5	5	0.00
02/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	249	0	0	0	0.00
02/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	212	0	0	0	0.00
02/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	230	0	0	0	0.00
02/11/2011	R157 On 02-August-12			Bond Future	6.81	123.7392	123.7607	123.7392	0.00
02/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4298	4	4	4	0.00
02/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4410	4	4	4	0.00
02/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4187	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
02/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	737	1	1	1	0.00
02/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	664	1	1	1	0.00
02/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	700	1	1	1	0.00
02/11/2011	R157 On 01-November-12			Bond Future	6.88	118.6210	118.8185	118.6210	0.00
02/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2094	2	2	2	0.00
02/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2005	2	2	2	0.00
02/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2186	2	2	2	0.00
02/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1710	2	2	2	0.00
02/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1810	2	2	2	0.00
02/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1759	2	2	2	0.00
02/11/2011	R186 On 03-November-11			Bond Future	8.36	121.6190	122.1639	121.6190	11,769.00
02/11/2011	R186 On 03-November-11	9.00	Call	Bond Future	5906	5	6	5	0.00
02/11/2011	R186 On 03-November-11	9.05	Call	Bond Future	6350	6	6	6	0.00
02/11/2011	R186 On 03-November-11	8.95	Call	Bond Future	5459	5	5	5	0.00
02/11/2011	R186 On 03-November-11	8.75	Call	Bond Future	3648	3	4	3	0.00
02/11/2011	R186 On 03-November-11	8.10	Call	Bond Future	0	0	0	0	1,275.00
02/11/2011	R186 On 03-November-11	8.35	Call	Bond Future	260	0	0	0	425.00
02/11/2011	R186 On 03-November-11	8.55	Call	Bond Future	1796	1	2	1	0.00
02/11/2011	R186 On 03-November-11	9.10	Call	Bond Future	6791	6	7	6	0.00
02/11/2011	R186 On 03-November-11	7.80	Call	Bond Future	0	0	0	0	250.00
02/11/2011	R186 On 03-November-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	8.20	Call	Bond Future	7	0	0	0	0.00
02/11/2011	R186 On 03-November-11	8.20	Put	Bond Future	1566	2	2	2	250.00
02/11/2011	R186 On 03-November-11	8.00	Put	Bond Future	3537	4	4	4	250.00
02/11/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	1,275.00
02/11/2011	R186 On 03-November-11	7.80	Put	Bond Future	5563	6	6	6	0.00
02/11/2011	R186 On 03-November-11	8.55	Put	Bond Future	3	0	0	0	425.00
02/11/2011	R186 On 03-November-11	8.35	Put	Bond Future	366	1	0	1	0.00
02/11/2011	R186 On 03-November-11	8.10	Put	Bond Future	2542	3	3	3	0.00
02/11/2011	R186 On 03-November-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 03-November-11	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R186 On 02-February-12			Bond Future	8.44	118.0702	118.6613	118.0702	22,058.00
02/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	6970	7	7	7	0.00
02/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	7294	7	7	7	0.00
02/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6650	6	7	6	0.00
02/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	1110	1	1	1	6,000.00
02/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	61	0	0	0	6,000.00
02/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1852	2	2	2	100.00
02/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	34991	34	35	34	0.00
02/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	106765	106	107	106	0.00
02/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6063	6	6	6	0.00
02/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	17612	18	18	18	0.00
02/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1951	2	2	2	0.00
02/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	7834	8	8	8	0.00
02/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1713	2	2	2	0.00
02/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1828	2	2	2	100.00
02/11/2011	R186 On 03-May-12			Bond Future	8.51	119.8479	120.4004	119.8479	0.00
02/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7506	7	8	7	0.00
02/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	7213	7	7	7	0.00
02/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7803	7	8	7	0.00
02/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	2999	3	3	3	0.00
02/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3283	3	3	3	0.00
02/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3137	3	3	3	0.00
02/11/2011	R186 On 02-August-12			Bond Future	8.60	116.3994	116.8150	116.3994	0.00
02/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6670	6	7	6	0.00
02/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6411	6	6	6	0.00
02/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6934	7	7	7	0.00
02/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5161	5	5	5	0.00
02/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5528	6	6	6	0.00
02/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5341	6	5	6	0.00
02/11/2011	R186 On 01-November-12			Bond Future	8.68	117.9887	118.5819	117.9887	0.00
02/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	7179	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7433	7	7	7	0.00
02/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6927	7	7	7	0.00
02/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	6758	7	7	7	0.00
02/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6383	7	6	7	0.00
02/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6568	7	7	7	0.00
02/11/2011	R189 On 03-November-11			Bond Future	215.70	215.7588	215.6967	215.7588	0.00
02/11/2011	R189 On 03-November-11	212.00	Call	Bond Future	3697	4	4	4	0.00
02/11/2011	R189 On 03-November-11	212.05	Call	Bond Future	3647	4	4	4	0.00
02/11/2011	R189 On 03-November-11	211.95	Call	Bond Future	3747	4	4	4	0.00
02/11/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 02-February-12			Bond Future	218.85	218.8521	218.8545	218.8521	0.00
02/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	855	1	1	1	0.00
02/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	905	1	1	1	0.00
02/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	805	1	1	1	0.00
02/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 03-November-11			Bond Future	242.78	242.3599	242.7810	242.3599	0.00
02/11/2011	R197 On 03-November-11	238.50	Call	Bond Future	4281	4	4	4	0.00
02/11/2011	R197 On 03-November-11	238.45	Call	Bond Future	4331	4	4	4	0.00
02/11/2011	R197 On 03-November-11	238.55	Call	Bond Future	4231	4	4	4	0.00
02/11/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 02-February-12			Bond Future	241.28	240.7805	241.2802	240.7805	418.00
02/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	4280	4	4	4	0.00
02/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	4230	4	4	4	0.00
02/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	4330	4	4	4	0.00
02/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 03-November-11			Bond Future	6.19	110.3705	110.4930	110.3705	2,300.00
02/11/2011	R201 On 03-November-11	8.00	Call	Bond Future	5128	5	5	5	0.00
02/11/2011	R201 On 03-November-11	7.95	Call	Bond Future	4990	5	5	5	0.00
02/11/2011	R201 On 03-November-11	8.05	Call	Bond Future	5265	5	5	5	0.00
02/11/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R201 On 02-February-12			Bond Future	6.22	107.5466	107.7002	107.5466	3,124.00
02/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5319	5	5	5	0.00
02/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5193	5	5	5	0.00
02/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5445	5	5	5	0.00
02/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	0	0	0.00
02/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	4	0	0	0	0.00
02/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	4	0	0	0	0.00
02/11/2011	R201 On 03-May-12			Bond Future	6.25	109.1665	109.2802	109.1665	0.00
02/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3766	4	4	4	0.00
02/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3873	4	4	4	0.00
02/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3660	4	4	4	0.00
02/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	137	0	0	0	0.00
02/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	113	0	0	0	0.00
02/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	124	0	0	0	0.00
02/11/2011	R201 On 02-August-12			Bond Future	6.31	106.4373	106.4193	106.4373	0.00
02/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3047	3	3	3	0.00
02/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3132	3	3	3	0.00
02/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2962	3	3	3	0.00
02/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	430	0	0	0	0.00
02/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	383	0	0	0	0.00
02/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	406	0	0	0	0.00
02/11/2011	R201 On 01-November-12			Bond Future	6.33	107.8910	108.0241	107.8910	0.00
02/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1392	1	1	1	0.00
02/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1327	1	1	1	0.00
02/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1458	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
02/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1015	1	1	1	0.00
02/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1085	1	1	1	0.00
02/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1050	1	1	1	0.00
02/11/2011	R202 On 03-November-11			Bond Future	175.94	176.2312	175.9409	176.2312	400.00
02/11/2011	R202 On 03-November-11	0.50	Call	Bond Future	175441	176	175	176	0.00
02/11/2011	R202 On 03-November-11	0.55	Call	Bond Future	175391	176	175	176	0.00
02/11/2011	R202 On 03-November-11	0.45	Call	Bond Future	175491	176	175	176	0.00
02/11/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12			Bond Future	175.83	176.0733	175.8317	176.0733	34,606.00
02/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	1218	1	1	1	0.00
02/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	1118	1	1	1	0.00
02/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	1168	1	1	1	0.00
02/11/2011	R203 On 03-November-11			Bond Future	7.36	105.1197	105.3741	105.1197	901.00
02/11/2011	R203 On 03-November-11	8.50	Call	Bond Future	5302	5	5	5	0.00
02/11/2011	R203 On 03-November-11	8.55	Call	Bond Future	5527	5	6	5	0.00
02/11/2011	R203 On 03-November-11	8.45	Call	Bond Future	5077	5	5	5	0.00
02/11/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R203 On 02-February-12			Bond Future	7.44	106.6261	106.9164	106.6261	2,511.00
02/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	6057	6	6	6	0.00
02/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6249	6	6	6	0.00
02/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5867	6	6	6	0.00
02/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	637	1	1	1	2,640.00
02/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	3134	3	3	3	0.00
02/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	1073	1	1	1	880.00
02/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1401	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
02/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1831	2	2	2	880.00
02/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	826	1	1	1	2,640.00
02/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2202	2	2	2	0.00
02/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	260	0	0	0	0.00
02/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2943	3	3	3	0.00
02/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	213	0	0	0	0.00
02/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	235	0	0	0	0.00
02/11/2011	R203 On 03-May-12			Bond Future	7.53	104.0721	104.3239	104.0721	0.00
02/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	6005	6	6	6	0.00
02/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5844	6	6	6	0.00
02/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	6168	6	6	6	0.00
02/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	728	1	1	1	0.00
02/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	819	1	1	1	0.00
02/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	772	1	1	1	0.00
02/11/2011	R203 On 02-August-12			Bond Future	7.64	105.6758	105.7984	105.6758	0.00
02/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5358	5	5	5	0.00
02/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5491	5	5	5	0.00
02/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5205	5	5	5	0.00
02/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1827	2	2	2	0.00
02/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1708	2	2	2	0.00
02/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1777	2	2	2	0.00
02/11/2011	R203 On 01-November-12			Bond Future	7.73	102.9595	103.2337	102.9595	901.00
02/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3037	3	3	3	0.00
02/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3162	3	3	3	0.00
02/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2915	3	3	3	0.00
02/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3044	3	3	3	0.00
02/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2888	3	3	3	0.00
02/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	2964	3	3	3	0.00
02/11/2011	R204 On 03-November-11			Bond Future	7.64	104.6725	104.9897	104.6725	694.00
02/11/2011	R204 On 03-November-11	8.75	Call	Bond Future	5857	6	6	6	0.00
02/11/2011	R204 On 03-November-11	8.70	Call	Bond Future	5602	5	6	5	0.00
02/11/2011	R204 On 03-November-11	8.80	Call	Bond Future	6111	6	6	6	0.00
02/11/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R204 On 02-February-12			Bond Future	7.72	102.1459	102.4952	102.1459	3,192.00
02/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6814	7	7	7	0.00
02/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	7029	7	7	7	0.00
02/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6601	6	7	6	0.00
02/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	341	0	0	0	0.00
02/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	280	0	0	0	0.00
02/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	309	0	0	0	0.00
02/11/2011	R204 On 03-May-12			Bond Future	7.81	103.6799	104.0023	103.6799	0.00
02/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5893	6	6	6	0.00
02/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	6068	6	6	6	0.00
02/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5706	5	6	5	0.00
02/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1259	1	1	1	0.00
02/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1138	1	1	1	0.00
02/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1204	1	1	1	0.00
02/11/2011	R204 On 02-August-12			Bond Future	7.91	101.2488	101.4415	101.2488	0.00
02/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5270	5	5	5	0.00
02/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	5102	5	5	5	0.00
02/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5440	5	5	5	0.00
02/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2351	2	2	2	0.00
02/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2490	3	2	3	0.00
02/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2419	2	2	2	0.00
02/11/2011	R204 On 01-November-12			Bond Future	8.01	102.6307	102.9732	102.6307	0.00
02/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3793	4	4	4	0.00
02/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3652	3	4	3	0.00
02/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3937	4	4	4	0.00
02/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3728	4	4	4	0.00
02/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3919	4	4	4	0.00
02/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3822	4	4	4	0.00
02/11/2011	R206 On 03-November-11			Bond Future	5.92	105.4525	105.5453	105.4525	12,577.00
02/11/2011	R206 On 03-November-11	7.75	Call	Bond Future	3692	4	4	4	0.00
02/11/2011	R206 On 03-November-11	7.80	Call	Bond Future	3790	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
02/11/2011	R206 On 03-November-11	7.70	Call	Bond Future	3593	4	4	4	0.00
02/11/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 02-February-12			Bond Future	5.92	103.2000	103.3268	103.2000	0.00
02/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3742	4	4	4	0.00
02/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3655	4	4	4	0.00
02/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3830	4	4	4	0.00
02/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
02/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R206 On 03-May-12			Bond Future	5.92	104.7537	104.8423	104.7537	0.00
02/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2549	2	3	2	0.00
02/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2475	2	2	2	0.00
02/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2622	3	3	3	0.00
02/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	34	0	0	0	0.00
02/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	43	0	0	0	0.00
02/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	39	0	0	0	0.00
02/11/2011	R206 On 02-August-12			Bond Future	5.96	102.6043	102.5615	102.6043	0.00
02/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1924	2	2	2	0.00
02/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1980	2	2	2	0.00
02/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1868	2	2	2	0.00
02/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	171	0	0	0	0.00
02/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	148	0	0	0	0.00
02/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	160	0	0	0	0.00
02/11/2011	R206 On 01-November-12			Bond Future	5.91	104.0032	104.1089	104.0032	0.00
02/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	653	1	1	1	0.00
02/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	690	1	1	1	0.00
02/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	617	1	1	1	0.00
02/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	574	1	1	1	0.00
02/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	533	1	1	1	0.00
02/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	553	1	1	1	0.00
02/11/2011	R207 On 03-November-11			Bond Future	7.87	98.3238	98.5734	98.3238	7,994.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R207 On 03-November-11	8.75	Call	Bond Future	4944	5	5	5	0.00
02/11/2011	R207 On 03-November-11	8.80	Call	Bond Future	5216	5	5	5	0.00
02/11/2011	R207 On 03-November-11	8.70	Call	Bond Future	4672	4	5	4	0.00
02/11/2011	R207 On 03-November-11	7.90	Call	Bond Future	277	0	0	0	2,000.00
02/11/2011	R207 On 03-November-11	8.15	Call	Bond Future	1605	1	2	1	0.00
02/11/2011	R207 On 03-November-11	8.35	Call	Bond Future	2735	2	3	2	0.00
02/11/2011	R207 On 03-November-11	7.30	Call	Bond Future	0	0	0	0	900.00
02/11/2011	R207 On 03-November-11	7.75	Call	Bond Future	12	0	0	0	300.00
02/11/2011	R207 On 03-November-11	7.95	Call	Bond Future	495	0	0	0	0.00
02/11/2011	R207 On 03-November-11	8.40	Call	Bond Future	3015	3	3	3	0.00
02/11/2011	R207 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	900.00
02/11/2011	R207 On 03-November-11	7.95	Put	Bond Future	37	0	0	0	300.00
02/11/2011	R207 On 03-November-11	7.75	Put	Bond Future	719	1	1	1	0.00
02/11/2011	R207 On 03-November-11	8.35	Put	Bond Future	0	0	0	0	2,000.00
02/11/2011	R207 On 03-November-11	7.30	Put	Bond Future	3393	4	3	4	0.00
02/11/2011	R207 On 03-November-11	8.15	Put	Bond Future	0	0	0	0	2,000.00
02/11/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R207 On 03-November-11	7.90	Put	Bond Future	109	0	0	0	0.00
02/11/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R207 On 02-February-12			Bond Future	7.95	96.0999	96.3765	96.0999	10,018.00
02/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	6159	6	6	6	0.00
02/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6379	6	6	6	0.00
02/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5931	6	6	6	0.00
02/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	593	1	1	1	1,920.00
02/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3975	4	4	4	0.00
02/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1166	1	1	1	640.00
02/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1681	2	2	2	0.00
02/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2260	2	2	2	640.00
02/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	938	1	1	1	1,920.00
02/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2893	3	3	3	0.00
02/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	490	1	0	1	0.00
02/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4074	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
02/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	414	0	0	0	0.00
02/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	456	1	0	1	0.00
02/11/2011	R207 On 03-May-12			Bond Future	8.04	97.5473	97.7942	97.5473	0.00
02/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5375	5	5	5	0.00
02/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5567	5	6	5	0.00
02/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5184	5	5	5	0.00
02/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1636	2	2	2	0.00
02/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1497	2	1	2	0.00
02/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1566	2	2	2	0.00
02/11/2011	R207 On 02-August-12			Bond Future	8.14	95.4080	95.5358	95.4080	0.00
02/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5644	6	6	6	0.00
02/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5464	5	5	5	0.00
02/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5826	6	6	6	0.00
02/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2404	2	2	2	0.00
02/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2553	3	3	3	0.00
02/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2477	3	2	3	0.00
02/11/2011	R207 On 01-November-12			Bond Future	8.23	96.7099	96.9784	96.7099	0.00
02/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4105	4	4	4	0.00
02/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3953	4	4	4	0.00
02/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4261	4	4	4	0.00
02/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	3910	4	4	4	0.00
02/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4119	4	4	4	0.00
02/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4012	4	4	4	0.00
02/11/2011	R208 On 03-November-11			Bond Future	7.93	92.6977	92.9891	92.6977	1,861.00
02/11/2011	R208 On 03-November-11	8.75	Call	Bond Future	4914	5	5	5	0.00
02/11/2011	R208 On 03-November-11	8.80	Call	Bond Future	5203	5	5	5	0.00
02/11/2011	R208 On 03-November-11	8.70	Call	Bond Future	4624	4	5	4	0.00
02/11/2011	R208 On 03-November-11	7.95	Call	Bond Future	256	0	0	0	1,995.00
02/11/2011	R208 On 03-November-11	8.20	Call	Bond Future	1652	1	2	1	665.00
02/11/2011	R208 On 03-November-11	8.40	Call	Bond Future	2856	3	3	3	0.00
02/11/2011	R208 On 03-November-11	8.90	Call	Bond Future	5778	5	6	5	0.00
02/11/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
02/11/2011	R208 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R208 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 03-November-11	7.95	Put	Bond Future	138	0	0	0	0.00
02/11/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R208 On 02-February-12			Bond Future	8.01	94.0213	94.3544	94.0213	8,360.00
02/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6270	6	6	6	0.00
02/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6504	6	7	6	0.00
02/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	6028	6	6	6	0.00
02/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	655	1	1	1	2,880.00
02/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	4172	4	4	4	0.00
02/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1170	1	1	1	960.00
02/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1714	2	2	2	0.00
02/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2354	3	2	3	960.00
02/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	938	1	1	1	2,880.00
02/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3045	3	3	3	0.00
02/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	512	1	1	1	0.00
02/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4103	4	4	4	0.00
02/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	430	0	0	0	0.00
02/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	474	1	0	1	0.00
02/11/2011	R208 On 03-May-12			Bond Future	8.08	92.0461	92.3417	92.0461	0.00
02/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6580	6	7	6	0.00
02/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6366	6	6	6	0.00
02/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6779	7	7	7	0.00
02/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1276	1	1	1	0.00
02/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1412	1	1	1	0.00
02/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1351	1	1	1	0.00
02/11/2011	R208 On 02-August-12			Bond Future	8.18	93.4615	93.6460	93.4615	0.00
02/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5850	6	6	6	0.00
02/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	6044	6	6	6	0.00
02/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5658	6	6	6	0.00
02/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2694	3	3	3	0.00
02/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2529	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
02/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2610	3	3	3	0.00
02/11/2011	R208 On 01-November-12			Bond Future	8.26	91.3433	91.6635	91.3433	0.00
02/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4175	4	4	4	0.00
02/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4342	4	4	4	0.00
02/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4013	4	4	4	0.00
02/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4346	5	4	5	0.00
02/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4112	4	4	4	0.00
02/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4226	4	4	4	0.00
02/11/2011	R209 On 03-November-11			Bond Future	8.83	74.5322	74.9787	74.5322	1,624.00
02/11/2011	R209 On 03-November-11	8.75	Call	Bond Future	58	0	0	0	0.00
02/11/2011	R209 On 03-November-11	8.70	Call	Bond Future	16	0	0	0	0.00
02/11/2011	R209 On 03-November-11	8.80	Call	Bond Future	159	0	0	0	0.00
02/11/2011	R209 On 03-November-11	8.80	Put	Bond Future	404	1	0	1	0.00
02/11/2011	R209 On 03-November-11	8.70	Put	Bond Future	1059	2	1	2	0.00
02/11/2011	R209 On 03-November-11	8.75	Put	Bond Future	700	1	1	1	0.00
02/11/2011	R209 On 02-February-12			Bond Future	8.90	75.5964	76.0757	75.5964	2,587.00
02/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3436	3	3	3	0.00
02/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3637	3	4	3	0.00
02/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3240	3	3	3	0.00
02/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2845	3	3	3	0.00
02/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2478	3	2	3	0.00
02/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2658	3	3	3	0.00
02/11/2011	R209 On 03-May-12			Bond Future	8.97	73.5970	74.0472	73.5970	0.00
02/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4293	4	4	4	0.00
02/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4478	4	4	4	0.00
02/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	4111	4	4	4	0.00
02/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4257	4	4	4	0.00
02/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3861	4	4	4	0.00
02/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4056	4	4	4	0.00
02/11/2011	R209 On 02-August-12			Bond Future	9.05	74.7255	75.0944	74.7255	0.00
02/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5926	6	6	6	0.00
02/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5740	6	6	6	0.00
02/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6115	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
02/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4235	4	4	4	0.00
02/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4591	5	5	5	0.00
02/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4410	5	4	5	0.00
02/11/2011	R209 On 01-November-12			Bond Future	9.12	72.6073	73.0823	72.6073	0.00
02/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5426	5	5	5	0.00
02/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5262	5	5	5	0.00
02/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5594	5	6	5	0.00
02/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6097	6	6	6	0.00
02/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6525	7	7	7	0.00
02/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6307	7	6	7	0.00
02/11/2011	R210 On 03-November-11			Bond Future	131.31	131.1489	131.3119	131.1489	0.00
02/11/2011	R210 On 03-November-11	131.00	Call	Bond Future	312	0	0	0	0.00
02/11/2011	R210 On 03-November-11	131.05	Call	Bond Future	262	0	0	0	0.00
02/11/2011	R210 On 03-November-11	130.95	Call	Bond Future	362	0	0	0	0.00
02/11/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 02-February-12			Bond Future	133.23	133.0293	133.2344	133.0293	750.00
02/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	2234	2	2	2	0.00
02/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	2184	2	2	2	0.00
02/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	2284	2	2	2	0.00
02/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 03-November-11			Bond Future	114.29	114.2581	114.2917	114.2581	49.00
02/11/2011	R211 On 03-November-11	1.25	Call	Bond Future	113042	113	113	113	0.00
02/11/2011	R211 On 03-November-11	1.30	Call	Bond Future	112992	113	113	113	0.00
02/11/2011	R211 On 03-November-11	1.20	Call	Bond Future	113092	113	113	113	0.00
02/11/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 02-February-12			Bond Future	114.63	114.5581	114.6268	114.5581	480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4127	4	4	4	0.00
02/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4177	4	4	4	0.00
02/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4077	4	4	4	0.00
02/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 03-November-11			Bond Future	110.23	109.7576	110.2327	109.7576	762.00
02/11/2011	R212 On 03-November-11	2.50	Call	Bond Future	107733	107	108	107	0.00
02/11/2011	R212 On 03-November-11	2.55	Call	Bond Future	107683	107	108	107	0.00
02/11/2011	R212 On 03-November-11	2.45	Call	Bond Future	107783	107	108	107	0.00
02/11/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 02-February-12			Bond Future	110.38	109.8624	110.3778	109.8624	2,677.00
02/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	1878	1	2	1	0.00
02/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	1828	1	2	1	0.00
02/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	1928	1	2	1	0.00
02/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11			Bond Future	8.81	84.1955	84.6515	84.1955	0.00
02/11/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/11/2011	R213 On 03-November-11	8.70	Put	Bond Future	899	1	1	1	0.00
02/11/2011	R213 On 03-November-11	8.80	Put	Bond Future	88	1	0	1	0.00
02/11/2011	R213 On 03-November-11	8.75	Put	Bond Future	492	1	0	1	0.00
02/11/2011	R213 On 02-February-12			Bond Future	8.89	85.3976	85.8938	85.3976	0.00
02/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3728	3	4	3	0.00
02/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3512	3	4	3	0.00
02/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3950	4	4	4	0.00
02/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2683	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
02/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3024	3	3	3	0.00
02/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2849	3	3	3	0.00
02/11/2011	R213 On 03-May-12			Bond Future	8.96	83.1482	83.6141	83.1482	0.00
02/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5620	5	6	5	0.00
02/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5847	6	6	6	0.00
02/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5395	5	5	5	0.00
02/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3577	4	4	4	0.00
02/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3281	3	3	3	0.00
02/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3427	4	3	4	0.00
02/11/2011	R213 On 02-August-12			Bond Future	9.05	84.4286	84.7958	84.4286	0.00
02/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	6097	6	6	6	0.00
02/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6313	6	6	6	0.00
02/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5883	6	6	6	0.00
02/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4713	5	5	5	0.00
02/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4397	5	4	5	0.00
02/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4553	5	5	5	0.00
02/11/2011	R213 On 01-November-12			Bond Future	9.13	82.0437	82.5332	82.0437	0.00
02/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5557	5	6	5	0.00
02/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5755	6	6	6	0.00
02/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5357	5	5	5	0.00
02/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6697	7	7	7	0.00
02/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6325	7	6	7	0.00
02/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6511	7	7	7	0.00
02/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
02/11/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
02/11/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
02/11/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
02/11/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
02/11/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	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
02/11/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
02/11/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
02/11/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
02/11/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
02/11/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
02/11/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
02/11/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/11/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/11/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
02/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00