



# Derivatives Monthly Statistics Report

For February 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AL7T On 03-February-11			Index Future	366.07	364.5390	366.0710	364.5390	30.00
01/02/2011	AL7T On 05-May-11			Index Future	371.36	369.8090	371.3630	369.8090	0.00
01/02/2011	AL7T On 04-August-11			Index Future	376.71	375.1370	376.7140	375.1370	0.00
01/02/2011	ALBI On 03-February-11			Index Future	337.89	336.6670	337.8880	336.6670	133.00
01/02/2011	ALBI On 05-May-11			Index Future	342.77	341.5350	342.7730	341.5350	982.00
01/02/2011	ALBI On 04-August-11			Index Future	347.71	346.4550	347.7120	346.4550	0.00
01/02/2011	CRD1 On 03-February-11			Index Future	151.74	151.4240	151.7440	151.4240	0.00
01/02/2011	CRD1 On 05-May-11			Index Future	153.82	153.4990	153.8240	153.4990	2.00
01/02/2011	CRD1 On 04-August-11			Index Future	155.93	155.5960	155.9260	155.5960	0.00
01/02/2011	GOVI On 03-February-11			GOVI	338.71	337.5340	338.7090	337.5340	166.00
01/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	43010	5	43010	5	0.00
01/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	42810	5	42810	5	0.00
01/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	42910	5	42910	5	0.00
01/02/2011	GOVI On 05-May-11			GOVI	343.61	342.4140	343.6060	342.4140	139.00
01/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	53840	7	53840	7	0.00
01/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	54040	7	54040	7	0.00
01/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	53940	7	53940	7	0.00

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01/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2011	IGOV On 03-February-11			Index Future	147.29	147.1180	147.2850	147.1180	9.00
01/02/2011	IGOV On 05-May-11			Index Future	149.41	149.2450	149.4140	149.2450	0.00
01/02/2011	IGOV On 04-August-11			Index Future	151.57	151.3950	151.5670	151.3950	0.00
01/02/2011	ILBI On 03-February-11			Index Future	398.49	398.0410	398.4940	398.0410	17.00
01/02/2011	ILBI On 05-May-11			Index Future	404.15	403.5450	404.1540	403.5450	336.00
01/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3790	5.6100	94.3790	5,000.00
01/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3100	5.6600	94.3100	5,790.00
01/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.70	94.2440	5.7040	94.2440	2.00
01/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.1880	5.7520	94.1880	2,000.00
01/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1350	5.8040	94.1350	3,890.00
01/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0680	5.8810	94.0680	1,500.00
01/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9250	6.0320	93.9250	14,890.00
01/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.48	93.4430	6.4800	93.4430	5,290.00
01/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9980	6.9150	92.9980	790.00
01/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.5660	7.3530	92.5660	2,890.00
01/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.1320	7.7790	92.1320	44,510.00
01/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.14	91.7260	8.1400	91.7260	490.00
01/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	OTH1 On 03-February-11			Index Future	333.10	331.6470	333.1000	331.6470	0.00
01/02/2011	OTH1 On 05-May-11			Index Future	337.92	336.4420	337.9160	336.4420	3.00
01/02/2011	OTH1 On 04-August-11			Index Future	342.79	341.2890	342.7850	341.2890	0.00
01/02/2011	R157 On 03-February-11			Bond Future	7.84	126.7155	7.8360	126.7155	5,062.00
01/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	334	0	334	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	511	0	511	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	192	0	192	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	132	0	132	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	22	0	0.00
01/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	59	0	59	0	0.00
01/02/2011	R157 On 05-May-11			Bond Future	7.98	121.7355	7.9830	121.7355	2,605.00
01/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	743	1	743	1	0.00
01/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	823	1	823	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	667	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	597	1	597	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1958	2	1958	2	0.00
01/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1823	2	1823	2	0.00
01/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1569	2	1569	2	0.00

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01/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1693	2	1693	2	0.00
01/02/2011	R157 On 04-August-11			Bond Future	8.15	123.5090	8.1490	123.5090	0.00
01/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	655	1	655	1	0.00
01/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	712	1	712	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	601	1	601	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3305	3	3305	3	0.00
01/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3025	3	3025	3	0.00
01/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3163	3	3163	3	0.00
01/02/2011	R157 On 03-November-11			Bond Future	8.33	118.4934	8.3270	118.4934	3,694.00
01/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1820	2	1820	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1731	2	1731	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1912	2	1912	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2009	2	2009	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2186	2	2186	2	0.00
01/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2096	2	2096	2	0.00
01/02/2011	R186 On 03-February-11			Bond Future	8.66	116.5344	8.6590	116.5344	25,653.00
01/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3179	3	3179	3	0.00
01/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3634	3	3634	3	0.00
01/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2722	2	2722	2	0.00
01/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
01/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9145	10	9145	10	0.00
01/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 05-May-11			Bond Future	8.75	118.2188	8.7460	118.2188	8,235.00
01/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3008	3	3008	3	0.00
01/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3248	3	3248	3	0.00
01/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2779	3	2779	3	0.00
01/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	655	1	655	1	5,500.00
01/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3210	4	3210	4	0.00
01/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7940	8	7940	8	0.00
01/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2746	3	2746	3	0.00
01/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2971	3	2971	3	0.00

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01/02/2011	R186 On 04-August-11			Bond Future	8.84	114.6534	8.8370	114.6534	140.00
01/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1909	2	1909	2	0.00
01/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1767	2	1767	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2058	2	2058	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7133	8	7133	8	0.00
01/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7823	8	7823	8	0.00
01/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7473	8	7473	8	0.00
01/02/2011	R186 On 03-November-11			Bond Future	8.93	116.3203	8.9260	116.3203	12,959.00
01/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5382	5	5382	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5621	5	5621	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5148	5	5148	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4933	5	4933	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4516	5	4516	5	0.00
01/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4720	5	4720	5	0.00
01/02/2011	R201 On 03-February-11			Bond Future	7.68	104.5381	7.6760	104.5381	489.00
01/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1083	1	1083	1	0.00
01/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	917	1	917	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1249	1	1249	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 05-May-11			Bond Future	7.83	106.0512	7.8270	106.0512	0.00
01/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	794	1	794	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	719	1	719	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	955	1	955	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1120	1	1120	1	0.00
01/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1037	1	1037	1	0.00
01/02/2011	R201 On 04-August-11			Bond Future	8.00	103.1850	8.0020	103.1850	0.00
01/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	386	0	386	0	0.00
01/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	426	0	426	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	351	0	351	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2742	3	2742	3	0.00

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01/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2516	3	2516	3	0.00
01/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2626	3	2626	3	0.00
01/02/2011	R201 On 03-November-11			Bond Future	8.19	104.6839	8.1890	104.6839	0.00
01/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1188	1	1188	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1125	1	1125	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1254	1	1254	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1634	2	1634	2	0.00
01/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1780	2	1780	2	0.00
01/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1706	2	1706	2	0.00
01/02/2011	R202 On 03-February-11			Bond Future	0.47	165.1142	0.4670	165.1142	3,608.00
01/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57977	58	57977	58	0.00
01/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58824	59	58824	59	0.00
01/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	57121	57	57121	57	0.00
01/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11			Bond Future	0.39	167.4999	0.3910	167.4999	6,500.00
01/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40841	41	40841	41	0.00
01/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39802	40	39802	40	0.00
01/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41869	42	41869	42	0.00
01/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R203 On 03-February-11			Bond Future	8.33	102.6555	8.3260	102.6555	1,402.00
01/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	874	1	874	1	0.00
01/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1113	1	1113	1	0.00
01/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
01/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	646	0	646	0	0.00
01/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	30	0	30	0	0.00
01/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1643	2	1643	2	0.00
01/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	3	0	3	0	0.00
01/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	11	0	11	0	0.00
01/02/2011	R203 On 05-May-11			Bond Future	8.45	99.9774	8.4520	99.9774	516.00

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01/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1015	1	1015	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1116	1	1116	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	920	1	920	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2141	2	2141	2	0.00
01/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1850	2	1850	2	0.00
01/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1992	2	1992	2	0.00
01/02/2011	R203 On 04-August-11			Bond Future	8.59	101.4345	8.5880	101.4345	0.00
01/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	932	1	932	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	861	1	861	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1008	1	1008	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3537	4	3537	4	0.00
01/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3869	4	3869	4	0.00
01/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3700	4	3700	4	0.00
01/02/2011	R203 On 03-November-11			Bond Future	8.73	98.7446	8.7310	98.7446	1,404.00
01/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1975	2	1975	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2080	2	2080	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1873	2	1873	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3133	3	3133	3	0.00
01/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2889	3	2889	3	0.00
01/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3009	3	3009	3	0.00
01/02/2011	R204 On 03-February-11			Bond Future	8.47	98.1181	8.4650	98.1181	1,914.00
01/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	349	0	349	0	0.00
01/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	546	0	546	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	200	0	200	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	284	1	284	1	0.00
01/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	74	0	74	0	0.00
01/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	154	0	154	0	0.00
01/02/2011	R204 On 05-May-11			Bond Future	8.58	99.5334	8.5830	99.5334	100.00
01/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1498	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1375	1	1375	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1627	1	1627	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1805	2	1805	2	0.00
01/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2096	2	2096	2	0.00

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01/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1947	2	1947	2	0.00
01/02/2011	R204 On 04-August-11			Bond Future	8.71	96.9523	8.7100	96.9523	0.00
01/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	944	1	944	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	799	1	799	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4876	5	4876	5	0.00
01/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4472	5	4472	5	0.00
01/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	5	4672	5	0.00
01/02/2011	R204 On 03-November-11			Bond Future	8.84	98.3631	8.8380	98.3631	1,867.00
01/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2607	2	2607	2	0.00
01/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2475	2	0.00
01/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2735	3	2735	3	0.00
01/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2927	3	2927	3	0.00
01/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3176	3	3176	3	0.00
01/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3053	3	3053	3	0.00
01/02/2011	R206 On 03-February-11			Bond Future	7.35	100.7541	7.3510	100.7541	0.00
01/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1672	2	1672	2	0.00
01/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1545	1	1545	1	0.00
01/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1800	2	1800	2	0.00
01/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 05-May-11			Bond Future	7.51	102.2113	7.5140	102.2113	0.00
01/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	653	1	653	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	715	1	715	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	595	1	595	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	748	1	748	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	629	1	629	1	0.00
01/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	686	1	686	1	0.00
01/02/2011	R206 On 04-August-11			Bond Future	7.71	99.9338	7.7120	99.9338	0.00
01/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	313	0	313	0	0.00
01/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	286	0	286	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	344	0	344	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
01/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1795	2	1795	2	0.00
01/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1959	2	1959	2	0.00
01/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1875	2	1875	2	0.00
01/02/2011	R206 On 03-November-11			Bond Future	7.92	101.3861	7.9240	101.3861	0.00
01/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	877	1	877	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	924	1	924	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	830	1	830	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1271	1	1271	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1168	1	1168	1	0.00
01/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1219	1	1219	1	0.00
01/02/2011	R207 On 03-February-11			Bond Future	8.55	92.0216	8.5500	92.0216	800.00
01/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1167	1	1167	1	0.00
01/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1448	1	1448	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	896	1	896	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	25	0	25	0	0.00
01/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	2	0	2	0	0.00
01/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	8	0	8	0	0.00
01/02/2011	R207 On 05-May-11			Bond Future	8.66	93.3545	8.6600	93.3545	285.00
01/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1364	1	1364	1	0.00
01/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1246	1	1246	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1489	1	1489	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2117	2	2117	2	0.00
01/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2450	3	2450	3	0.00
01/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2280	3	2280	3	0.00
01/02/2011	R207 On 04-August-11			Bond Future	8.78	91.0705	8.7790	91.0705	0.00
01/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1292	1	1292	1	0.00
01/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1388	1	1388	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1201	1	1201	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4476	5	4476	5	0.00
01/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4087	4	4087	4	0.00
01/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4278	5	4278	5	0.00
01/02/2011	R207 On 03-November-11			Bond Future	8.89	92.3940	8.8920	92.3940	600.00
01/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2659	2	2659	2	0.00

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01/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2532	2	2532	2	0.00
01/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2789	3	2789	3	0.00
01/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3286	4	3286	4	0.00
01/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3573	4	3573	4	0.00
01/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3427	4	3427	4	0.00
01/02/2011	R208 On 03-February-11			Bond Future	8.58	89.7872	8.5790	89.7872	5,598.00
01/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1060	1	1060	1	0.00
01/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	785	1	785	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1350	1	1350	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	6	0	6	0	0.00
01/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	46	0	46	0	0.00
01/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	17	0	17	0	0.00
01/02/2011	R208 On 05-May-11			Bond Future	8.68	87.6846	8.6780	87.6846	190.00
01/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1410	1	1410	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1539	1	1539	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1287	1	1287	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2670	3	2670	3	0.00
01/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2312	3	2312	3	0.00
01/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2487	3	2487	3	0.00
01/02/2011	R208 On 04-August-11			Bond Future	8.78	88.9655	8.7830	88.9655	0.00
01/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1346	1	1346	1	0.00
01/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1446	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1250	1	1250	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4757	5	4757	5	0.00
01/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4339	5	4339	5	0.00
01/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4545	5	4545	5	0.00
01/02/2011	R208 On 03-November-11			Bond Future	8.89	86.8574	8.8880	86.8574	5,584.00
01/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2834	3	2834	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2973	3	2973	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2698	3	2698	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3783	4	3783	4	0.00
01/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3479	4	3479	4	0.00
01/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3629	4	3629	4	0.00

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01/02/2011	R209 On 03-February-11			Bond Future	8.61	77.6770	8.6080	77.6770	20,900.00
01/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3114	3	3114	3	0.00
01/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3496	3	3496	3	0.00
01/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2729	2	2729	2	0.00
01/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 05-May-11			Bond Future	8.67	75.6584	8.6720	75.6584	200.00
01/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1919	2	1919	2	0.00
01/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2094	2	2094	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	1753	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3589	4	3589	4	0.00
01/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3094	3	3094	3	0.00
01/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3335	4	3335	4	0.00
01/02/2011	R209 On 04-August-11			Bond Future	8.74	76.7586	8.7380	76.7586	0.00
01/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2721	3	2721	3	0.00
01/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2896	3	2896	3	0.00
01/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2552	2	2552	2	0.00
01/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10391	10	10391	10	0.00
01/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	645	1	645	1	0.00
01/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4917	5	4917	5	0.00
01/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4426	5	4426	5	0.00
01/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4667	5	4667	5	0.00
01/02/2011	R209 On 03-November-11			Bond Future	8.80	74.7275	8.8020	74.7275	1,089.00
01/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4167	4	4167	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3977	4	3977	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4362	4	4362	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4378	5	4378	5	0.00
01/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4791	5	4791	5	0.00
01/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4580	5	4580	5	0.00
01/02/2011	R210 On 03-February-11			Bond Future	1.05	125.1375	1.0530	125.1375	2.00
01/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30813	31	30813	31	0.00
01/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31445	31	31445	31	0.00

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01/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	30176		30	30176	30	0.00
01/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R211 On 03-February-11			Bond Future	1.78		104.1267	1.7800	104.1267	589.00
01/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4066		4	4066	4	0.00
01/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4342		4	4342	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3790		4	3790	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R211 On 05-May-11			Bond Future	1.59		2.7500	1.5930	2.7500	0.00
01/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3015		0	3015	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3286		0	3286	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2744		0	2744	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R212 On 03-February-11			Bond Future	2.53		102.1384	2.5320	102.1384	2,518.00
01/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4402		4	4402	4	0.00
01/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4859		5	4859	5	0.00
01/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3942		4	3942	4	0.00
01/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0		0	0	0	0.00
01/02/2011	R212 On 05-May-11			Bond Future	2.45		103.6125	2.4450	103.6125	2,238.00
01/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0		0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0		0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0		0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2367		2	2367	2	0.00
01/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1394		1	1394	1	0.00
01/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1879		2	1879	2	0.00
01/02/2011	R213 On 03-February-11			Bond Future	8.67		86.8273	8.6730	86.8273	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
01/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5412	6	5412	6	0.00
01/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6329	7	6329	7	0.00
01/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5868	6	5868	6	0.00
01/02/2011	R213 On 05-May-11			Bond Future	8.74	84.5448	8.7440	84.5448	0.00
01/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6887	7	6887	7	0.00
01/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5974	6	5974	6	0.00
01/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6429	7	6429	7	0.00
01/02/2011	R213 On 04-August-11			Bond Future	8.82	85.7763	8.8180	85.7763	0.00
01/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6547	7	6547	7	0.00
01/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7456	8	7456	8	0.00
01/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7000	8	7000	8	0.00
01/02/2011	R213 On 03-November-11			Bond Future	8.89	83.4833	8.8920	83.4833	0.00
01/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1546	2	1546	2	0.00
01/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	735	1	735	1	0.00
01/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1139	2	1139	2	0.00
01/02/2011	TRT1 On 03-February-11			Index Future	334.73	333.5680	334.7290	333.5680	0.00
01/02/2011	TRT1 On 05-May-11			Index Future	339.32	338.1390	339.3160	338.1390	100.00
01/02/2011	TRT1 On 04-August-11			Index Future	343.95	342.7600	343.9530	342.7600	0.00
02/02/2011	AL7T On 03-February-11			Index Future	367.45	366.0710	367.4480	366.0710	0.00
02/02/2011	AL7T On 05-May-11			Index Future	372.76	371.3630	372.7610	371.3630	30.00
02/02/2011	AL7T On 04-August-11			Index Future	378.13	376.7140	378.1320	376.7140	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
02/02/2011	ALBI On 03-February-11			Index Future	338.97	337.8880	338.9700	337.8880	33.00
02/02/2011	ALBI On 05-May-11			Index Future	343.87	342.7730	343.8700	342.7730	1,082.00
02/02/2011	ALBI On 04-August-11			Index Future	348.83	347.7120	348.8260	347.7120	0.00
02/02/2011	CRD1 On 03-February-11			Index Future	152.05	151.7440	152.0500	151.7440	0.00
02/02/2011	CRD1 On 05-May-11			Index Future	154.14	153.8240	154.1350	153.8240	2.00
02/02/2011	CRD1 On 04-August-11			Index Future	156.24	155.9260	156.2420	155.9260	0.00
02/02/2011	GOVI On 03-February-11			GOVI	339.76	338.7090	339.7610	338.7090	166.00
02/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	32290	4	32290	4	0.00
02/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	32490	4	32490	4	0.00
02/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	32390	4	32390	4	0.00
02/02/2011	GOVI On 05-May-11			GOVI	344.67	343.6060	344.6730	343.6060	139.00
02/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	43370	5	43370	5	0.00
02/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	43170	5	43170	5	0.00
02/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	43270	5	43270	5	0.00
02/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2011	IGOV On 03-February-11			Index Future	147.01	147.2850	147.0080	147.2850	9.00
02/02/2011	IGOV On 05-May-11			Index Future	149.13	149.4140	149.1340	149.4140	0.00
02/02/2011	IGOV On 04-August-11			Index Future	151.28	151.5670	151.2830	151.5670	0.00
02/02/2011	ILBI On 03-February-11			Index Future	397.85	398.4940	397.8520	398.4940	17.00
02/02/2011	ILBI On 05-May-11			Index Future	403.51	404.1540	403.5060	404.1540	336.00
02/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	5.6110	94.3900	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3400	5.6560	94.3400	5,790.00
02/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.2960	5.6790	94.2960	1,000.00
02/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.71	94.2480	5.7110	94.2480	2,001.00
02/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.75	94.1960	5.7540	94.1960	3,890.00
02/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1190	5.8200	94.1190	2,000.00
02/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	93.9680	5.9700	93.9680	14,890.00
02/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5200	6.4210	93.5200	5,290.00
02/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.87	93.0850	6.8710	93.0850	790.00
02/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.32	92.6470	7.3190	92.6470	2,890.00
02/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.2210	7.7670	92.2210	44,510.00
02/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.8600	8.1300	91.8600	490.00
02/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-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
02/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	OTH1 On 03-February-11			Index Future	334.34	333.1000	334.3430	333.1000	0.00
02/02/2011	OTH1 On 05-May-11			Index Future	339.18	337.9160	339.1770	337.9160	3.00
02/02/2011	OTH1 On 04-August-11			Index Future	344.07	342.7850	344.0650	342.7850	0.00
02/02/2011	R157 On 03-February-11			Bond Future	7.78	126.9389	7.7820	126.9389	5,019.00
02/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	512	0	512	0	0.00
02/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	315	0	315	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	722	1	722	1	0.00
02/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	22	0	22	0	0.00
02/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	5	0	5	0	0.00
02/02/2011	R157 On 05-May-11			Bond Future	7.92	121.9625	7.9240	121.9625	2,605.00
02/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	831	1	831	1	0.00
02/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	918	1	918	1	0.00
02/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	673	1	673	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	749	1	749	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1665	2	1665	2	0.00
02/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1794	2	1794	2	0.00
02/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1424	2	1424	2	0.00
02/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1542	2	1542	2	0.00
02/02/2011	R157 On 04-August-11			Bond Future	8.09	123.7375	8.0850	123.7375	0.00
02/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	720	1	720	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	663	1	663	1	0.00
02/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	781	1	781	1	0.00
02/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2849	3	2849	3	0.00
02/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3123	3	3123	3	0.00
02/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2984	3	2984	3	0.00
02/02/2011	R157 On 03-November-11			Bond Future	8.26	118.7256	8.2580	118.7256	3,694.00
02/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1939	2	1939	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2035	2	2035	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1846	2	1846	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2054	2	2054	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1885	2	1885	2	0.00
02/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1968	2	1968	2	0.00
02/02/2011	R157 On 02-February-12			Bond Future	8.39	8.3500	8.3930	8.3500	0.00
02/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	358	0	358	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	524	0	524	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	191	0	191	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11			Bond Future	8.60	117.1127	8.6010	117.1127	25,653.00
02/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3733	3	3733	3	0.00
02/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	4188	4	4188	4	0.00
02/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
02/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	3275	3	3275	3	0.00
02/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	8591	9	8591	9	0.00
02/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 05-May-11			Bond Future	8.69	118.8047	8.6860	118.8047	8,235.00
02/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3290	3	3290	3	0.00
02/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3544	3	3544	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	747	1	747	1	5,500.00
02/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	3046	3	3046	3	0.00
02/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2914	3	2914	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7469	8	7469	8	0.00
02/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2479	3	2479	3	0.00
02/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2691	3	2691	3	0.00
02/02/2011	R186 On 04-August-11			Bond Future	8.78	115.2461	8.7750	115.2461	140.00
02/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	2081	2	2081	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2240	2	2240	2	0.00
02/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1930	2	1930	2	0.00
02/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7416	8	7416	8	0.00
02/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6745	7	6745	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
02/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7075	7	7075	7	0.00
02/02/2011	R186 On 03-November-11			Bond Future	8.86	116.9196	8.8620	116.9196	12,959.00
02/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5691	5	5691	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5449	5	5449	5	0.00
02/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5937	6	5937	6	0.00
02/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4255	5	4255	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4657	5	4657	5	0.00
02/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4453	5	4453	5	0.00
02/02/2011	R186 On 02-February-12			Bond Future	8.93	8.9500	8.9290	8.9500	0.00
02/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	629	0	629	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	187	0	187	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	1069	0	1069	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11			Bond Future	7.62	104.6960	7.6220	104.6960	5.00
02/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1265	1	1265	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1431	1	1431	1	0.00
02/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	1099	1	1099	1	0.00
02/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 05-May-11			Bond Future	7.77	106.2088	7.7680	106.2088	484.00
02/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	878	1	878	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	959	1	959	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	798	1	798	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1013	1	1013	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	858	1	858	1	0.00
02/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	935	1	935	1	0.00
02/02/2011	R201 On 04-August-11			Bond Future	7.94	103.3465	7.9380	103.3465	0.00
02/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	0	428	0	0.00
02/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	390	0	390	0	0.00
02/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	471	0	471	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
02/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2372	3	2372	3	0.00
02/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2593	3	2593	3	0.00
02/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2480	3	2480	3	0.00
02/02/2011	R201 On 03-November-11			Bond Future	8.12	104.8476	8.1190	104.8476	0.00
02/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1274	1	1274	1	0.00
02/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1342	1	1342	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1207	1	1207	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1671	2	1671	2	0.00
02/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1531	2	1531	2	0.00
02/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1600	2	1600	2	0.00
02/02/2011	R201 On 02-February-12			Bond Future	8.26	8.2000	8.2560	8.2000	0.00
02/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	111	0	111	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	142	0	142	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	15	0	15	0	0.00
02/02/2011	R202 On 03-February-11			Bond Future	0.49	165.1142	0.4860	165.1142	19.00
02/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57427	58	57427	58	0.00
02/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56571	57	56571	57	0.00
02/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58274	59	58274	59	0.00
02/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11			Bond Future	0.41	167.4999	0.4100	167.4999	10,089.00
02/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40289	41	40289	41	0.00
02/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41317	42	41317	42	0.00
02/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39251	40	39251	40	0.00
02/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11			Bond Future	8.26	102.9343	8.2610	102.9343	1,402.00
02/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	1188	1	1188	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
02/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1434	1	1434	1	0.00
02/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	942	1	942	1	0.00
02/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
02/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1318	2	1318	2	0.00
02/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 05-May-11			Bond Future	8.38	100.2605	8.3840	100.2605	516.00
02/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1144	1	1144	1	0.00
02/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	1041	1	1041	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1254	1	1254	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1661	2	1661	2	0.00
02/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1934	2	1934	2	0.00
02/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1794	2	1794	2	0.00
02/02/2011	R203 On 04-August-11			Bond Future	8.52	101.7254	8.5170	101.7254	0.00
02/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	1030	1	1030	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1111	1	1111	1	0.00
02/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	954	1	954	1	0.00
02/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3632	4	3632	4	0.00
02/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3311	4	3311	4	0.00
02/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3469	4	3469	4	0.00
02/02/2011	R203 On 03-November-11			Bond Future	8.66	99.0377	8.6550	99.0377	1,404.00
02/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2125	2	2125	2	0.00
02/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	2019	2	2019	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2235	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2705	3	2705	3	0.00
02/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2940	3	2940	3	0.00
02/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2820	3	2820	3	0.00
02/02/2011	R203 On 02-February-12			Bond Future	8.77	8.7500	8.7660	8.7500	0.00
02/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	146	0	146	0	0.00
02/02/2011	R203 On 02-February-12	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
02/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	284	0	284	0	0.00
02/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	69	0	69	0	0.00
02/02/2011	R204 On 03-February-11			Bond Future	8.41	98.4291	8.4110	98.4291	1,914.00
02/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	521	0	521	0	0.00
02/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	300	0	300	0	0.00
02/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	779	1	779	1	0.00
02/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	6	0	6	0	0.00
02/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	82	0	82	0	0.00
02/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	25	0	25	0	0.00
02/02/2011	R204 On 05-May-11			Bond Future	8.53	99.8511	8.5270	99.8511	100.00
02/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1634	1	1634	1	0.00
02/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1771	2	1771	2	0.00
02/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1503	1	1503	1	0.00
02/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1921	2	1921	2	0.00
02/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1646	2	1646	2	0.00
02/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1780	2	1780	2	0.00
02/02/2011	R204 On 04-August-11			Bond Future	8.65	97.2756	8.6510	97.2756	0.00
02/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	948	1	948	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	873	1	873	1	0.00
02/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	1027	1	1027	1	0.00
02/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4246	4	4246	4	0.00
02/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4641	5	4641	5	0.00
02/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4441	5	4441	5	0.00
02/02/2011	R204 On 03-November-11			Bond Future	8.78	98.6862	8.7760	98.6862	1,867.00
02/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2759	3	2759	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2891	3	2891	3	0.00
02/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2622	2	2622	2	0.00
02/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3009	3	3009	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2769	3	2769	3	0.00
02/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2891	3	2891	3	0.00
02/02/2011	R204 On 02-February-12			Bond Future	8.87	8.9000	8.8740	8.9000	0.00
02/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	618	0	618	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	861	0	861	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
02/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	373	0	373	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11			Bond Future	7.30	100.8764	7.3020	100.8764	0.00
02/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1800	2	1800	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1927	2	1927	2	0.00
02/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1672	2	1672	2	0.00
02/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 05-May-11			Bond Future	7.46	102.3331	7.4590	102.3331	0.00
02/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	717	1	717	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	655	1	655	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	783	1	783	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	565	1	565	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	677	1	677	1	0.00
02/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	619	1	619	1	0.00
02/02/2011	R206 On 04-August-11			Bond Future	7.65	100.0597	7.6510	100.0597	0.00
02/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	345	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	377	0	0.00
02/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	316	0	316	0	0.00
02/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1856	2	1856	2	0.00
02/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1696	2	1696	2	0.00
02/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1774	2	1774	2	0.00
02/02/2011	R206 On 03-November-11			Bond Future	7.86	101.5116	7.8550	101.5116	0.00
02/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	937	1	937	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	889	1	889	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	987	1	987	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1095	1	1095	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1194	1	1194	1	0.00
02/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1144	1	1144	1	0.00
02/02/2011	R206 On 02-February-12			Bond Future	8.01	8.0000	8.0090	8.0000	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
02/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	72	0	72	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	103	0	103	0	0.00
02/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	16	0	16	0	0.00
02/02/2011	R207 On 03-February-11			Bond Future	8.48	92.4642	8.4760	92.4642	800.00
02/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1592	1	1592	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	1305	1	1305	1	0.00
02/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1879	1	1879	1	0.00
02/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 05-May-11			Bond Future	8.58	93.8025	8.5830	93.8025	285.00
02/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1551	1	1551	1	0.00
02/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1688	1	1688	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1422	1	1422	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2187	2	2187	2	0.00
02/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1877	2	1877	2	0.00
02/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2028	2	2028	2	0.00
02/02/2011	R207 On 04-August-11			Bond Future	8.70	91.5280	8.6990	91.5280	0.00
02/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1438	1	1438	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1340	1	1340	1	0.00
02/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1541	1	1541	1	0.00
02/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3796	4	3796	4	0.00
02/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4171	4	4171	4	0.00
02/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3980	4	3980	4	0.00
02/02/2011	R207 On 03-November-11			Bond Future	8.81	92.8608	8.8090	92.8608	600.00
02/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2872	3	2872	3	0.00
02/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3009	3	3009	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2739	3	2739	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3332	4	3332	4	0.00
02/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3058	3	3058	3	0.00

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02/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3192	3	3192	3	0.00
02/02/2011	R207 On 02-February-12			Bond Future	8.90	8.9500	8.8970	8.9500	0.00
02/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	541	0	541	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	803	0	803	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	279	0	279	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11			Bond Future	8.51	90.1915	8.5060	90.1915	5,598.00
02/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1493	1	1493	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1794	1	1794	1	0.00
02/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	1190	1	1190	1	0.00
02/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 05-May-11			Bond Future	8.60	88.0977	8.6020	88.0977	190.00
02/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1601	1	1601	1	0.00
02/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1467	1	1467	1	0.00
02/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1742	2	1742	2	0.00
02/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2057	2	2057	2	0.00
02/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2392	3	2392	3	0.00
02/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2220	2	2220	2	0.00
02/02/2011	R208 On 04-August-11			Bond Future	8.70	89.3806	8.7040	89.3806	0.00
02/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1498	1	1498	1	0.00
02/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1606	1	1606	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1394	1	1394	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4436	5	4436	5	0.00
02/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4034	4	4034	4	0.00
02/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4232	5	4232	5	0.00
02/02/2011	R208 On 03-November-11			Bond Future	8.81	87.2799	8.8060	87.2799	5,584.00
02/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	3059	3	3059	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2917	3	2917	3	0.00
02/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3205	3	3205	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
02/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3240	3	3240	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3531	4	3531	4	0.00
02/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3383	4	3383	4	0.00
02/02/2011	R208 On 02-February-12			Bond Future	8.88	8.9000	8.8840	8.9000	0.00
02/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	651	0	651	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	371	0	371	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	930	0	930	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11			Bond Future	8.55	78.1349	8.5510	78.1349	20,900.00
02/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3584	3	3584	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	3199	3	3199	3	0.00
02/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3967	3	3967	3	0.00
02/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 05-May-11			Bond Future	8.61	76.1186	8.6130	76.1186	200.00
02/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	2119	2	2119	2	0.00
02/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2306	2	2306	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1940	2	1940	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3295	4	3295	4	0.00
02/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2825	3	2825	3	0.00
02/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3054	3	3054	3	0.00
02/02/2011	R209 On 04-August-11			Bond Future	8.68	77.2287	8.6780	77.2287	0.00
02/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2928	3	2928	3	0.00
02/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	3111	3	3111	3	0.00
02/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2750	3	2750	3	0.00
02/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10810	10	10810	10	0.00
02/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	581	1	581	1	0.00
02/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4632	5	4632	5	0.00
02/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4158	4	4158	4	0.00
02/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4391	5	4391	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R209 On 03-November-11			Bond Future	8.74	75.2075	8.7400	75.2075	1,089.00
02/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4417	4	4417	4	0.00
02/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4619	4	4619	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	4219	4	4219	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4540	5	4540	5	0.00
02/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4142	4	4142	4	0.00
02/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4337	5	4337	5	0.00
02/02/2011	R209 On 02-February-12			Bond Future	8.79	8.8500	8.7870	8.8500	0.00
02/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1657	0	1657	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	2037	0	2037	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	1273	0	1273	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11			Bond Future	1.07	125.1375	1.0730	125.1375	2.00
02/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30460	31	30460	31	0.00
02/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31092	31	31092	31	0.00
02/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	29822	30	29822	30	0.00
02/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1209	1.7820	104.1209	50.00
02/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054	4	4054	4	0.00
02/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330	4	4330	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778	4	3778	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 05-May-11			Bond Future	1.60	105.6278	1.5950	105.6278	539.00
02/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3004	3	3004	3	0.00
02/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3275	3	3275	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2732	3	2732	3	0.00
02/02/2011	R211 On 05-May-11	2.09	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
02/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	2.5330	102.1384	240.00
02/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4392	4	4392	4	0.00
02/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4849	5	4849	5	0.00
02/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3932	4	3932	4	0.00
02/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	2.4460	103.6125	2,518.00
02/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2377	2	2377	2	0.00
02/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1403	1	1403	1	0.00
02/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1889	2	1889	2	0.00
02/02/2011	R213 On 03-February-11			Bond Future	8.63	87.3305	8.6310	87.3305	0.00
02/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5062	5	5062	5	0.00
02/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	5979	6	5979	6	0.00
02/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5519	6	5519	6	0.00
02/02/2011	R213 On 05-May-11			Bond Future	8.70	85.0491	8.7000	85.0491	0.00
02/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6526	7	6526	7	0.00
02/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5613	6	5613	6	0.00
02/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6068	6	6068	6	0.00
02/02/2011	R213 On 04-August-11			Bond Future	8.77	86.2893	8.7730	86.2893	0.00
02/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	7.95	Call	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
02/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6184	7	6184	7	0.00
02/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7092	7	7092	7	0.00
02/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	6636	7	6636	7	0.00
02/02/2011	R213 On 03-November-11			Bond Future	8.85	84.0047	8.8460	84.0047	0.00
02/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1179	2	1179	2	0.00
02/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	369	1	369	1	0.00
02/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	773	1	773	1	0.00
02/02/2011	R213 On 02-February-12			Bond Future	8.90	9.0000	8.9030	9.0000	0.00
02/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	760	0	760	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	1148	0	1148	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	370	0	370	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	TRT1 On 03-February-11			Index Future	335.84	334.7290	335.8440	334.7290	0.00
02/02/2011	TRT1 On 05-May-11			Index Future	340.45	339.3160	340.4480	339.3160	100.00
02/02/2011	TRT1 On 04-August-11			Index Future	345.10	343.9530	345.1040	343.9530	0.00
03/02/2011	AL7T On 03-February-11			Index Future	365.95	367.4480	365.9480	367.4480	0.00
03/02/2011	AL7T On 05-May-11			Index Future	370.69	372.7610	370.6870	372.7610	30.00
03/02/2011	AL7T On 04-August-11			Index Future	375.89	378.1320	375.8870	378.1320	0.00
03/02/2011	ALBI On 03-February-11			Index Future	337.60	338.9700	337.5990	338.9700	0.00
03/02/2011	ALBI On 05-May-11			Index Future	342.00	343.8700	341.9970	343.8700	1,082.00
03/02/2011	ALBI On 04-August-11			Index Future	346.79	348.8260	346.7940	348.8260	0.00
03/02/2011	CRD1 On 03-February-11			Index Future	152.05	152.0500	152.0500	152.0500	0.00
03/02/2011	CRD1 On 05-May-11			Index Future	153.61	154.1350	153.6090	154.1350	2.00
03/02/2011	CRD1 On 04-August-11			Index Future	155.71	156.2420	155.7100	156.2420	0.00
03/02/2011	GOVI On 03-February-11			GOVI	338.44	339.7610	338.4350	339.7610	0.00
03/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00

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03/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	45550	3	45550	3	0.00
03/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	45750	3	45750	3	0.00
03/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	45650	3	45650	3	0.00
03/02/2011	GOVI On 05-May-11			GOVI	342.86	344.6730	342.8570	344.6730	205.00
03/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	61530	4	61530	4	0.00
03/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	61330	4	61330	4	0.00
03/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	61430	4	61430	4	0.00
03/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2011	IGOV On 03-February-11			Index Future	147.01	147.0080	147.0120	147.0080	0.00
03/02/2011	IGOV On 05-May-11			Index Future	149.03	149.1340	149.0300	149.1340	56.00
03/02/2011	IGOV On 04-August-11			Index Future	151.12	151.2830	151.1200	151.2830	0.00
03/02/2011	ILBI On 03-February-11			Index Future	397.85	397.8520	397.8520	397.8520	0.00
03/02/2011	ILBI On 05-May-11			Index Future	403.09	403.5060	403.0940	403.5060	336.00
03/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3890	5.6100	94.3890	5,000.00
03/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.65	94.3440	5.6460	94.3440	5,790.00
03/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.71	94.3210	5.7080	94.3210	2,000.00
03/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.77	94.2890	5.7690	94.2890	3,001.00
03/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.83	94.2460	5.8300	94.2460	3,890.00
03/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.91	94.1800	5.9100	94.1800	2,000.00
03/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.08	94.0300	6.0800	94.0300	14,890.00
03/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.55	93.5790	6.5460	93.5790	5,290.00
03/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	93.1290	7.0080	93.1290	790.00
03/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.6810	7.4560	92.6810	2,890.00

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03/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.89	92.2330	7.8910	92.2330	44,510.00
03/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.18	91.8700	8.1800	91.8700	490.00
03/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/02/2011	OTH1 On 03-February-11			Index Future	332.74	334.3430	332.7390	334.3430	0.00
03/02/2011	OTH1 On 05-May-11			Index Future	337.00	339.1770	336.9960	339.1770	3.00
03/02/2011	OTH1 On 04-August-11			Index Future	341.72	344.0650	341.7230	344.0650	0.00
03/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
03/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	215	1	215	1	0.00
03/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	429	1	429	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 05-May-11			Bond Future	8.03	122.2022	8.0250	122.2022	2,605.00
03/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	669	1	669	1	0.00
03/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	745	1	745	1	0.00
03/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	599	1	599	1	0.00
03/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	533	1	533	1	0.00
03/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2064	2	2064	2	0.00
03/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1925	2	1925	2	0.00
03/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1661	1	1661	1	0.00
03/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1790	2	1790	2	0.00
03/02/2011	R157 On 04-August-11			Bond Future	8.21	123.9819	8.2070	123.9819	0.00
03/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	590	1	590	1	0.00
03/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	540	1	540	1	0.00
03/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	643	1	643	1	0.00
03/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3177	3	3177	3	0.00
03/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3465	3	3465	3	0.00
03/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3319	3	3319	3	0.00
03/02/2011	R157 On 03-November-11			Bond Future	8.40	118.9726	8.3990	118.9726	3,694.00
03/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1691	2	1691	2	0.00
03/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1605	2	1605	2	0.00
03/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1779	2	1779	2	0.00
03/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2133	2	2133	2	0.00
03/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2317	2	2317	2	0.00
03/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2224	2	2224	2	0.00
03/02/2011	R157 On 02-February-12			Bond Future	8.62	120.9505	8.6160	120.9505	0.00
03/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	220	0	220	0	0.00
03/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	553	0	553	0	0.00
03/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	386	0	386	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
03/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3074	4	3074	4	0.00
03/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3529	4	3529	4	0.00
03/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2616	3	2616	3	0.00
03/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9250	9	9250	9	0.00
03/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 05-May-11			Bond Future	8.78	119.3668	8.7840	119.3668	18,980.00
03/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2797	3	2797	3	0.00
03/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3029	4	3029	4	0.00
03/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2577	3	2577	3	0.00
03/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	577	1	577	1	5,500.00
03/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3361	3	3361	3	0.00
03/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	8215	7	8215	7	0.00
03/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2880	2	2880	2	0.00
03/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3114	3	3114	3	0.00
03/02/2011	R186 On 04-August-11			Bond Future	8.88	115.8157	8.8820	115.8157	0.00
03/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1766	2	1766	2	0.00
03/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1908	2	1908	2	0.00
03/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1631	2	1631	2	0.00
03/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8098	7	8098	7	0.00
03/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7393	7	7393	7	0.00
03/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7741	7	7741	7	0.00
03/02/2011	R186 On 03-November-11			Bond Future	8.98	117.4965	8.9760	117.4965	12,959.00
03/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5124	6	5124	6	0.00
03/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5356	6	5356	6	0.00
03/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4897	5	4897	5	0.00
03/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5129	5	5129	5	0.00
03/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4698	4	4698	4	0.00
03/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4910	4	4910	4	0.00
03/02/2011	R186 On 02-February-12			Bond Future	9.07	114.1488	9.0710	114.1488	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	1066	0	1066	0	0.00
03/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	184	0	184	0	0.00
03/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	624	0	624	0	0.00
03/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
03/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1036	1	1036	1	0.00
03/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1202	1	1202	1	0.00
03/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	870	1	870	1	0.00
03/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 05-May-11			Bond Future	7.87	106.3950	7.8690	106.3950	484.00
03/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	724	1	724	1	0.00
03/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	654	1	654	1	0.00
03/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	797	1	797	1	0.00
03/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1015	1	1015	1	0.00
03/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1188	1	1188	1	0.00
03/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1099	1	1099	1	0.00
03/02/2011	R201 On 04-August-11			Bond Future	8.06	103.5348	8.0610	103.5348	0.00
03/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	343	0	343	0	0.00
03/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	311	0	311	0	0.00
03/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	380	0	380	0	0.00
03/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2643	2	2643	2	0.00
03/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2876	3	2876	3	0.00
03/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2757	2	2757	2	0.00
03/02/2011	R201 On 03-November-11			Bond Future	8.27	105.0390	8.2650	105.0390	0.00
03/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1092	1	1092	1	0.00
03/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1032	1	1032	1	0.00
03/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1155	1	1155	1	0.00
03/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1743	2	1743	2	0.00
03/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1894	2	1894	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1817	2	1817	2	0.00
03/02/2011	R201 On 02-February-12			Bond Future	8.49	102.3698	8.4940	102.3698	0.00
03/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	489	0	489	0	0.00
03/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	742	0	742	0	0.00
03/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	615	0	615	0	0.00
03/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
03/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57052	57	57052	57	0.00
03/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	57899	58	57899	58	0.00
03/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56196	57	56196	57	0.00
03/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11			Bond Future	0.43	166.9484	0.4270	166.9484	10,089.00
03/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39797	40	39797	40	0.00
03/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38759	39	38759	39	0.00
03/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40825	41	40825	41	0.00
03/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
03/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	843	1	843	1	0.00
03/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1090	1	1090	1	0.00
03/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	596	1	596	1	0.00
03/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1663	1	1663	1	0.00
03/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 05-May-11			Bond Future	8.48	100.5882	8.4760	100.5882	516.00
03/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	954	1	954	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1052	1	1052	1	0.00
03/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	863	1	863	1	0.00
03/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2199	2	2199	2	0.00
03/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1902	2	1902	2	0.00
03/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2047	2	2047	2	0.00
03/02/2011	R203 On 04-August-11			Bond Future	8.62	102.0546	8.6220	102.0546	0.00
03/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	877	1	877	1	0.00
03/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	949	1	949	1	0.00
03/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	808	1	808	1	0.00
03/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3973	4	3973	4	0.00
03/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3635	3	3635	3	0.00
03/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3802	3	3802	3	0.00
03/02/2011	R203 On 03-November-11			Bond Future	8.77	99.3765	8.7730	99.3765	1,404.00
03/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1884	2	1884	2	0.00
03/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1986	2	1986	2	0.00
03/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1785	2	1785	2	0.00
03/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3232	3	3232	3	0.00
03/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2982	3	2982	3	0.00
03/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3105	3	3105	3	0.00
03/02/2011	R203 On 02-February-12			Bond Future	8.94	101.0259	8.9350	101.0259	0.00
03/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1006	0	1006	0	0.00
03/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	576	0	576	0	0.00
03/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	791	0	791	0	0.00
03/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
03/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	139	1	139	1	0.00
03/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	416	1	416	1	0.00
03/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	139	0	139	0	0.00
03/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R204 On 05-May-11			Bond Future	8.61	100.1539	8.6130	100.1539	100.00
03/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1405	2	1405	2	0.00
03/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1286	2	1286	2	0.00
03/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1530	2	1530	2	0.00
03/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1870	2	1870	2	0.00
03/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2169	2	2169	2	0.00
03/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	2016	2	2016	2	0.00
03/02/2011	R204 On 04-August-11			Bond Future	8.75	97.5845	8.7500	97.5845	0.00
03/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	806	1	806	1	0.00
03/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	740	1	740	1	0.00
03/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	877	1	877	1	0.00
03/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4614	4	4614	4	0.00
03/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	5025	5	5025	5	0.00
03/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4817	4	4817	4	0.00
03/02/2011	R204 On 03-November-11			Bond Future	8.89	99.0005	8.8850	99.0005	1,867.00
03/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2483	3	2483	3	0.00
03/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2354	3	2354	3	0.00
03/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2607	3	2607	3	0.00
03/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	3037	3	3037	3	0.00
03/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3293	3	3293	3	0.00
03/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3167	3	3167	3	0.00
03/02/2011	R204 On 02-February-12			Bond Future	9.03	96.6081	9.0250	96.6081	0.00
03/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	122	1	122	1	0.00
03/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	366	0	366	0	0.00
03/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	122	0	122	0	0.00
03/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
03/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1623	2	1623	2	0.00
03/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1750	2	1750	2	0.00
03/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1495	2	1495	2	0.00
03/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 05-May-11			Bond Future	7.56	102.4647	7.5590	102.4647	0.00
03/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	594	1	594	1	0.00
03/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	653	1	653	1	0.00
03/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	539	1	539	1	0.00
03/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	800	1	800	1	0.00
03/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	674	1	674	1	0.00
03/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	735	1	735	1	0.00
03/02/2011	R206 On 04-August-11			Bond Future	7.78	100.1923	7.7810	100.1923	0.00
03/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	274	0	274	0	0.00
03/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	303	0	303	0	0.00
03/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	250	0	250	0	0.00
03/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2072	2	2072	2	0.00
03/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1904	2	1904	2	0.00
03/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1986	2	1986	2	0.00
03/02/2011	R206 On 03-November-11			Bond Future	8.02	101.6471	8.0160	101.6471	0.00
03/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	794	1	794	1	0.00
03/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	839	1	839	1	0.00
03/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	750	1	750	1	0.00
03/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1371	1	1371	1	0.00
03/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1263	1	1263	1	0.00
03/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1316	1	1316	1	0.00
03/02/2011	R206 On 02-February-12			Bond Future	8.30	99.5691	8.3020	99.5691	0.00
03/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	615	0	615	0	0.00
03/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	440	0	440	0	0.00
03/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	527	0	527	0	0.00
03/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
03/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1217	2	1217	2	0.00
03/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	929	1	929	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1504	2	1504	2	0.00
03/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 05-May-11			Bond Future	8.69	94.2418	8.6860	94.2418	285.00
03/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1283	2	1283	2	0.00
03/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1169	1	1169	1	0.00
03/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1404	2	1404	2	0.00
03/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2180	2	2180	2	0.00
03/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2521	2	2521	2	0.00
03/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2347	2	2347	2	0.00
03/02/2011	R207 On 04-August-11			Bond Future	8.81	91.9718	8.8130	91.9718	0.00
03/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1220	1	1220	1	0.00
03/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1132	1	1132	1	0.00
03/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1312	2	1312	2	0.00
03/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4198	4	4198	4	0.00
03/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4594	4	4594	4	0.00
03/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4394	4	4394	4	0.00
03/02/2011	R207 On 03-November-11			Bond Future	8.93	93.3089	8.9330	93.3089	600.00
03/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2545	3	2545	3	0.00
03/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	3	2421	3	0.00
03/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2671	3	2671	3	0.00
03/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3388	3	3388	3	0.00
03/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3682	3	3682	3	0.00
03/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3534	3	3534	3	0.00
03/02/2011	R207 On 02-February-12			Bond Future	9.06	91.2145	9.0590	91.2145	0.00
03/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	47	0	47	0	0.00
03/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	570	0	570	0	0.00
03/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	308	0	308	0	0.00
03/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1067	1	1067	1	0.00
03/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1369	2	1369	2	0.00
03/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	764	1	764	1	0.00
03/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 05-May-11			Bond Future	8.69	88.5556	8.6900	88.5556	190.00
03/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1359	2	1359	2	0.00
03/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1487	2	1487	2	0.00
03/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1239	1	1239	1	0.00
03/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2694	2	2694	2	0.00
03/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2332	2	2332	2	0.00
03/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2508	2	2508	2	0.00
03/02/2011	R208 On 04-August-11			Bond Future	8.80	89.8454	8.8010	89.8454	0.00
03/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1299	1	1299	1	0.00
03/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1397	2	1397	2	0.00
03/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1205	1	1205	1	0.00
03/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4817	4	4817	4	0.00
03/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4395	4	4395	4	0.00
03/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4603	4	4603	4	0.00
03/02/2011	R208 On 03-November-11			Bond Future	8.91	87.7511	8.9110	87.7511	5,584.00
03/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2760	3	2760	3	0.00
03/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2897	3	2897	3	0.00
03/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2626	3	2626	3	0.00
03/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3843	4	3843	4	0.00
03/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3534	3	3534	3	0.00
03/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3687	3	3687	3	0.00
03/02/2011	R208 On 02-February-12			Bond Future	9.02	89.2101	9.0230	89.2101	0.00
03/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	150	1	150	1	0.00
03/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	408	0	408	0	0.00
03/02/2011	R208 On 02-February-12	9.05	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
03/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	128	0	128	0	0.00
03/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
03/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3015	4	3015	4	0.00
03/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2630	3	2630	3	0.00
03/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3397	4	3397	4	0.00
03/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 05-May-11			Bond Future	8.71	76.5997	8.7070	76.5997	21,100.00
03/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1773	2	1773	2	0.00
03/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1941	2	1941	2	0.00
03/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1615	2	1615	2	0.00
03/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3734	3	3734	3	0.00
03/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3224	3	3224	3	0.00
03/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3472	3	3472	3	0.00
03/02/2011	R209 On 04-August-11			Bond Future	8.78	77.7118	8.7780	77.7118	0.00
03/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2564	3	2564	3	0.00
03/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2733	3	2733	3	0.00
03/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2401	3	2401	3	0.00
03/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10102	11	10102	11	0.00
03/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	676	1	676	1	0.00
03/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5085	5	5085	5	0.00
03/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4583	4	4583	4	0.00
03/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4829	4	4829	4	0.00
03/02/2011	R209 On 03-November-11			Bond Future	8.85	75.7005	8.8460	75.7005	1,089.00
03/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	3975	4	3975	4	0.00
03/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3790	4	3790	4	0.00
03/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4165	5	4165	5	0.00
03/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4528	4	4528	4	0.00
03/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4951	5	4951	5	0.00
03/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4735	4	4735	4	0.00
03/02/2011	R209 On 02-February-12			Bond Future	8.91	76.9542	8.9140	76.9542	0.00
03/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	662	2	662	2	0.00



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03/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	278	1	278	1	0.00
03/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1042	2	1042	2	0.00
03/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
03/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	4571	30	4571	30	0.00
03/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	5203	31	5203	31	0.00
03/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	3933	30	3933	30	0.00
03/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
03/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	2010	4	2010	4	0.00
03/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	2286	4	2286	4	0.00
03/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	1734	4	1734	4	0.00
03/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11			Bond Future	1.58	105.6166	1.5790	105.6166	539.00
03/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3094	3	3094	3	0.00
03/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3364	3	3364	3	0.00
03/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2822	3	2822	3	0.00
03/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	2.7200	102.1287	0.00
03/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	2607	4	2607	4	0.00
03/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	3064	5	3064	5	0.00
03/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	2147	4	2147	4	0.00
03/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11	3.00	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
03/02/2011	R212 On 05-May-11			Bond Future	2.44	103.6029	2.4420	103.6029	2,518.00
03/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2339	2	2339	2	0.00
03/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1365	1	1365	1	0.00
03/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1851	2	1851	2	0.00
03/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	8.7000	87.6796	0.00
03/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6552	6	6552	6	0.00
03/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5635	5	5635	5	0.00
03/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	6092	6	6092	6	0.00
03/02/2011	R213 On 05-May-11			Bond Future	8.79	85.4098	8.7880	85.4098	0.00
03/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6332	6	6332	6	0.00
03/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7245	7	7245	7	0.00
03/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6787	6	6787	6	0.00
03/02/2011	R213 On 04-August-11			Bond Future	8.87	86.6528	8.8680	86.6528	0.00
03/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7857	7	7857	7	0.00
03/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6948	6	6948	6	0.00
03/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7401	7	7401	7	0.00
03/02/2011	R213 On 03-November-11			Bond Future	8.95	84.3711	8.9470	84.3711	0.00
03/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1980	1	1980	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1170	0	1170	0	0.00
03/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1574	1	1574	1	0.00
03/02/2011	R213 On 02-February-12			Bond Future	9.03	85.7752	9.0280	85.7752	0.00
03/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	170	1	170	1	0.00
03/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	608	0	608	0	0.00
03/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	218	0	218	0	0.00
03/02/2011	TRT1 On 03-February-11			Index Future	335.84	335.8440	335.8440	335.8440	0.00
03/02/2011	TRT1 On 05-May-11			Index Future	338.53	340.4480	338.5270	340.4480	100.00
03/02/2011	TRT1 On 04-August-11			Index Future	343.16	345.1040	343.1560	345.1040	0.00
04/02/2011	AL7T On 05-May-11			Index Future	370.61	370.6870	370.6050	370.6870	30.00
04/02/2011	AL7T On 04-August-11			Index Future	375.81	375.8870	375.8070	375.8870	0.00
04/02/2011	ALBI On 05-May-11			Index Future	341.94	341.9970	341.9410	341.9970	1,082.00
04/02/2011	ALBI On 04-August-11			Index Future	346.74	346.7940	346.7400	346.7940	0.00
04/02/2011	CRD1 On 05-May-11			Index Future	153.74	153.6090	153.7360	153.6090	2.00
04/02/2011	CRD1 On 04-August-11			Index Future	155.84	155.7100	155.8390	155.7100	0.00
04/02/2011	GOVI On 05-May-11			GOVI	342.77	342.8570	342.7720	342.8570	205.00
04/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	62180	6	62180	6	0.00
04/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	62380	6	62380	6	0.00
04/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	62280	6	62280	6	0.00
04/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2011	IGOV On 05-May-11			Index Future	148.92	149.0300	148.9180	149.0300	56.00
04/02/2011	IGOV On 04-August-11			Index Future	151.01	151.1200	151.0080	151.1200	0.00
04/02/2011	ILBI On 05-May-11			Index Future	403.08	403.0940	403.0840	403.0940	336.00
04/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
04/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	5,000.00
04/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.67	94.3540	5.6700	94.3540	5,790.00
04/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	6.69	94.2920	6.6900	94.2920	2,000.00
04/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.73	94.2310	5.7300	94.2310	3,001.00
04/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1700	5.8000	94.1700	3,890.00
04/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0900	5.8800	94.0900	2,000.00
04/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.05	93.9200	6.0500	93.9200	14,890.00
04/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.54	93.4540	6.5400	93.4540	5,290.00
04/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	92.9920	7.0100	92.9920	790.00
04/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.45	92.5440	7.4500	92.5440	2,890.00
04/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.88	92.1090	7.8800	92.1090	44,510.00
04/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.8200	8.2500	91.8200	490.00
04/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	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
04/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/02/2011	OTH1 On 05-May-11			Index Future	337.10	336.9960	337.1040	336.9960	3.00
04/02/2011	OTH1 On 04-August-11			Index Future	341.84	341.7230	341.8350	341.7230	0.00
04/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
04/02/2011	R157 On 05-May-11			Bond Future	8.05	121.7922	8.0510	121.7922	2,605.00
04/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	627	1	627	1	0.00
04/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	700	1	700	1	0.00
04/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	497	1	497	1	0.00
04/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	559	1	559	1	0.00
04/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1990	2	1990	2	0.00
04/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2134	2	2134	2	0.00
04/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1721	2	1721	2	0.00
04/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1853	2	1853	2	0.00
04/02/2011	R157 On 04-August-11			Bond Future	8.23	123.5166	8.2340	123.5166	0.00
04/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	561	1	561	1	0.00
04/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	513	1	513	1	0.00
04/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	612	1	612	1	0.00
04/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3248	3	3248	3	0.00
04/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3541	3	3541	3	0.00
04/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3393	3	3393	3	0.00
04/02/2011	R157 On 03-November-11			Bond Future	8.43	118.4685	8.4290	118.4685	3,694.00
04/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1638	2	1638	2	0.00
04/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1554	2	1554	2	0.00
04/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1725	2	1725	2	0.00
04/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2186	2	2186	2	0.00
04/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2373	2	2373	2	0.00
04/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2278	2	2278	2	0.00
04/02/2011	R157 On 02-February-12			Bond Future	8.65	120.2065	8.6470	120.2065	0.00
04/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	323	0	323	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
04/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	656	1	656	1	0.00
04/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	489	0	489	0	0.00
04/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
04/02/2011	R186 On 05-May-11			Bond Future	8.77	118.4508	8.7730	118.4508	18,980.00
04/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2832	3	2832	3	0.00
04/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3066	3	3066	3	0.00
04/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	584	1	584	1	5,500.00
04/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2609	3	2609	3	0.00
04/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3291	3	3291	3	0.00
04/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	8120	8	8120	8	0.00
04/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2815	3	2815	3	0.00
04/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3046	3	3046	3	0.00
04/02/2011	R186 On 04-August-11			Bond Future	8.87	114.8353	8.8700	114.8353	0.00
04/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1789	2	1789	2	0.00
04/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1932	2	1932	2	0.00
04/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1653	2	1653	2	0.00
04/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8010	8	8010	8	0.00
04/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7308	7	7308	7	0.00
04/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7654	8	7654	8	0.00
04/02/2011	R186 On 03-November-11			Bond Future	8.96	116.4720	8.9640	116.4720	12,959.00
04/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5171	5	5171	5	0.00
04/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5405	5	5405	5	0.00
04/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4943	5	4943	5	0.00
04/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5068	5	5068	5	0.00
04/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4640	5	4640	5	0.00
04/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4850	5	4850	5	0.00
04/02/2011	R186 On 02-February-12			Bond Future	9.06	112.8958	9.0590	112.8958	0.00
04/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	961	1	961	1	0.00
04/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	79	0	79	0	0.00
04/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	519	1	519	1	0.00

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04/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
04/02/2011	R201 On 05-May-11			Bond Future	7.91	106.0764	7.9050	106.0764	484.00
04/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	671	1	671	1	0.00
04/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	740	1	740	1	0.00
04/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	604	1	604	1	0.00
04/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1251	1	1251	1	0.00
04/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1071	1	1071	1	0.00
04/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1160	1	1160	1	0.00
04/02/2011	R201 On 04-August-11			Bond Future	8.10	103.1733	8.1010	103.1733	0.00
04/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	317	0	317	0	0.00
04/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	286	0	286	0	0.00
04/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	351	0	351	0	0.00
04/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2731	3	2731	3	0.00
04/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2968	3	2968	3	0.00
04/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2848	3	2848	3	0.00
04/02/2011	R201 On 03-November-11			Bond Future	8.31	104.6403	8.3080	104.6403	0.00
04/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1041	1	1041	1	0.00
04/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	982	1	982	1	0.00
04/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1101	1	1101	1	0.00
04/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1806	2	1806	2	0.00
04/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1961	2	1961	2	0.00
04/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1883	2	1883	2	0.00
04/02/2011	R201 On 02-February-12			Bond Future	8.54	101.7699	8.5420	101.7699	0.00
04/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	609	0	609	0	0.00
04/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	862	1	862	1	0.00
04/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	736	1	736	1	0.00
04/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
04/02/2011	R202 On 05-May-11			Bond Future	0.45	166.4568	0.4460	166.4568	10,089.00
04/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39250	40	39250	40	0.00
04/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40278	41	40278	41	0.00

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04/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38212	39	38212	39	0.00
04/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00
04/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
04/02/2011	R203 On 05-May-11			Bond Future	8.50	100.1452	8.5010	100.1452	516.00
04/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	901	1	901	1	0.00
04/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	813	1	813	1	0.00
04/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	996	1	996	1	0.00
04/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1966	2	1966	2	0.00
04/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2269	2	2269	2	0.00
04/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2114	2	2114	2	0.00
04/02/2011	R203 On 04-August-11			Bond Future	8.65	101.5683	8.6480	101.5683	0.00
04/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	838	1	838	1	0.00
04/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	908	1	908	1	0.00
04/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	772	1	772	1	0.00
04/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	4057	4	4057	4	0.00
04/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3714	4	3714	4	0.00
04/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3883	4	3883	4	0.00
04/02/2011	R203 On 03-November-11			Bond Future	8.80	98.8511	8.8000	98.8511	1,404.00
04/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1828	2	1828	2	0.00
04/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1928	2	1928	2	0.00
04/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1732	2	1732	2	0.00
04/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3298	3	3298	3	0.00
04/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	3044	3	3044	3	0.00
04/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3169	3	3169	3	0.00
04/02/2011	R203 On 02-February-12			Bond Future	8.96	100.3036	8.9640	100.3036	0.00
04/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1129	1	1129	1	0.00
04/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	700	1	700	1	0.00
04/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	914	1	914	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
04/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
04/02/2011	R204 On 05-May-11			Bond Future	8.62	99.6894	8.6230	99.6894	100.00
04/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1372	1	1372	1	0.00
04/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1495	2	1495	2	0.00
04/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1255	1	1255	1	0.00
04/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2192	2	2192	2	0.00
04/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1889	2	1889	2	0.00
04/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	2037	2	2037	2	0.00
04/02/2011	R204 On 04-August-11			Bond Future	8.76	97.0668	8.7590	97.0668	0.00
04/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	790	1	790	1	0.00
04/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	724	1	724	1	0.00
04/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	859	1	859	1	0.00
04/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4643	5	4643	5	0.00
04/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	5056	5	5056	5	0.00
04/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4847	5	4847	5	0.00
04/02/2011	R204 On 03-November-11			Bond Future	8.90	98.4488	8.8950	98.4488	1,867.00
04/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2454	2	2454	2	0.00
04/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2325	2	2325	2	0.00
04/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2577	3	2577	3	0.00
04/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	3057	3	3057	3	0.00
04/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3314	3	3314	3	0.00
04/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3188	3	3188	3	0.00
04/02/2011	R204 On 02-February-12			Bond Future	9.04	95.8685	9.0360	95.8685	0.00
04/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	68	0	68	0	0.00
04/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	420	0	420	0	0.00
04/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	176	0	176	0	0.00
04/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
04/02/2011	R206 On 05-May-11			Bond Future	7.59	102.2256	7.5910	102.2256	0.00
04/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	555	1	555	1	0.00
04/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	502	1	502	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
04/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	612	1	612	1	0.00
04/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	710	1	710	1	0.00
04/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	839	1	839	1	0.00
04/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	772	1	772	1	0.00
04/02/2011	R206 On 04-August-11			Bond Future	7.82	99.9100	7.8160	99.9100	0.00
04/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	256	0	256	0	0.00
04/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	283	0	283	0	0.00
04/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	233	0	233	0	0.00
04/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2131	2	2131	2	0.00
04/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1960	2	1960	2	0.00
04/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	2043	2	2043	2	0.00
04/02/2011	R206 On 03-November-11			Bond Future	8.06	101.3313	8.0550	101.3313	0.00
04/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	760	1	760	1	0.00
04/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	804	1	804	1	0.00
04/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	717	1	717	1	0.00
04/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1414	1	1414	1	0.00
04/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1304	1	1304	1	0.00
04/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1359	1	1359	1	0.00
04/02/2011	R206 On 02-February-12			Bond Future	8.35	99.0574	8.3470	99.0574	0.00
04/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	693	1	693	1	0.00
04/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	518	0	518	0	0.00
04/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	606	1	606	1	0.00
04/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
04/02/2011	R207 On 05-May-11			Bond Future	8.69	93.6547	8.6900	93.6547	1,085.00
04/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1265	1	1265	1	0.00
04/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1385	1	1385	1	0.00
04/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1151	1	1151	1	0.00
04/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2526	3	2526	3	0.00
04/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2184	2	2184	2	0.00
04/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2351	2	2351	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	R207 On 04-August-11			Bond Future	8.82	91.3402	8.8170	91.3402	0.00
04/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1207	1	1207	1	0.00
04/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1119	1	1119	1	0.00
04/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1298	1	1298	1	0.00
04/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4206	4	4206	4	0.00
04/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4603	5	4603	5	0.00
04/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4403	4	4403	4	0.00
04/02/2011	R207 On 03-November-11			Bond Future	8.94	92.6404	8.9370	92.6404	600.00
04/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2529	3	2529	3	0.00
04/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2406	2	2406	2	0.00
04/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2656	3	2656	3	0.00
04/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3395	3	3395	3	0.00
04/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3689	4	3689	4	0.00
04/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3539	4	3539	4	0.00
04/02/2011	R207 On 02-February-12			Bond Future	9.06	90.3650	9.0640	90.3650	0.00
04/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	73	0	73	0	0.00
04/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	597	1	597	1	0.00
04/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	334	0	334	0	0.00
04/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	0.00
04/02/2011	R208 On 05-May-11			Bond Future	8.69	88.0257	8.6880	88.0257	190.00
04/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1354	1	1354	1	0.00
04/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1234	1	1234	1	0.00
04/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1482	1	1482	1	0.00
04/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2315	2	2315	2	0.00
04/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2677	3	2677	3	0.00
04/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2491	3	2491	3	0.00
04/02/2011	R208 On 04-August-11			Bond Future	8.80	89.2751	8.8000	89.2751	0.00
04/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1295	1	1295	1	0.00
04/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1393	1	1393	1	0.00
04/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1201	1	1201	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
04/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4807	5	4807	5	0.00
04/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4385	4	4385	4	0.00
04/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4594	5	4594	5	0.00
04/02/2011	R208 On 03-November-11			Bond Future	8.91	87.1483	8.9090	87.1483	5,584.00
04/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2759	3	2759	3	0.00
04/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2897	3	2897	3	0.00
04/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2625	3	2625	3	0.00
04/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3830	4	3830	4	0.00
04/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3523	4	3523	4	0.00
04/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3674	4	3674	4	0.00
04/02/2011	R208 On 02-February-12			Bond Future	9.02	88.4304	9.0220	88.4304	0.00
04/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	156	0	156	0	0.00
04/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	403	0	403	0	0.00
04/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	123	0	123	0	0.00
04/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
04/02/2011	R209 On 05-May-11			Bond Future	8.70	75.8355	8.6960	75.8355	21,100.00
04/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1796	2	1796	2	0.00
04/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1966	2	1966	2	0.00
04/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1636	2	1636	2	0.00
04/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3666	4	3666	4	0.00
04/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3161	3	3161	3	0.00
04/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3407	3	3407	3	0.00
04/02/2011	R209 On 04-August-11			Bond Future	8.77	76.9095	8.7660	76.9095	0.00
04/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2595	3	2595	3	0.00
04/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2766	3	2766	3	0.00
04/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2431	2	2431	2	0.00
04/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10179	10	10179	10	0.00
04/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	657	1	657	1	0.00
04/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5019	5	5019	5	0.00
04/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4520	5	4520	5	0.00

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04/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4764	5	4764	5	0.00
04/02/2011	R209 On 03-November-11			Bond Future	8.83	74.8607	8.8340	74.8607	1,089.00
04/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4015	4	4015	4	0.00
04/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3828	4	3828	4	0.00
04/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4206	4	4206	4	0.00
04/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4474	5	4474	5	0.00
04/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4894	5	4894	5	0.00
04/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4681	5	4681	5	0.00
04/02/2011	R209 On 02-February-12			Bond Future	8.90	75.9593	8.9020	75.9593	0.00
04/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	755	1	755	1	0.00
04/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	371	0	371	0	0.00
04/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1135	1	1135	1	0.00
04/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
04/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
04/02/2011	R211 On 05-May-11			Bond Future	1.59	105.7063	1.5850	105.7063	539.00
04/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3060	3	3060	3	0.00
04/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3331	3	3331	3	0.00
04/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2789	3	2789	3	0.00
04/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	2.7200	102.1287	0.00
04/02/2011	R212 On 05-May-11			Bond Future	2.44	103.6411	2.4420	103.6411	2,518.00
04/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2339	2	2339	2	0.00
04/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1365	1	1365	1	0.00
04/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1851	2	1851	2	0.00
04/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	8.7000	87.6796	0.00

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04/02/2011	R213 On 05-May-11			Bond Future	8.79	84.6907	8.7880	84.6907	0.00
04/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7245	7	7245	7	0.00
04/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6332	6	6332	6	0.00
04/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6787	7	6787	7	0.00
04/02/2011	R213 On 04-August-11			Bond Future	8.87	85.8881	8.8670	85.8881	0.00
04/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6940	7	6940	7	0.00
04/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7849	8	7849	8	0.00
04/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7393	7	7393	7	0.00
04/02/2011	R213 On 03-November-11			Bond Future	8.95	83.5698	8.9460	83.5698	0.00
04/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1973	2	1973	2	0.00
04/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1162	1	1162	1	0.00
04/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1566	2	1566	2	0.00
04/02/2011	R213 On 02-February-12			Bond Future	9.03	84.7972	9.0270	84.7972	0.00
04/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	178	0	178	0	0.00
04/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	600	1	600	1	0.00
04/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	210	0	210	0	0.00
04/02/2011	TRT1 On 05-May-11			Index Future	338.42	338.5270	338.4230	338.5270	100.00
04/02/2011	TRT1 On 04-August-11			Index Future	343.05	343.1560	343.0520	343.1560	0.00
07/02/2011	AL7T On 05-May-11			Index Future	371.39	370.6050	371.3850	370.6050	30.00
07/02/2011	AL7T On 04-August-11			Index Future	376.61	375.8070	376.6050	375.8070	0.00
07/02/2011	ALBI On 05-May-11			Index Future	342.55	341.9410	342.5540	341.9410	1,082.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	ALBI On 04-August-11			Index Future	347.37	346.7400	347.3690	346.7400	0.00
07/02/2011	CRD1 On 05-May-11			Index Future	153.96	153.7360	153.9640	153.7360	2.00
07/02/2011	CRD1 On 04-August-11			Index Future	156.07	155.8390	156.0710	155.8390	0.00
07/02/2011	GOVI On 05-May-11			GOVI	343.38	342.7720	343.3820	342.7720	205.00
07/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	56080	6	56080	6	0.00
07/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	56280	6	56280	6	0.00
07/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	56180	6	56180	6	0.00
07/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2011	IGOV On 05-May-11			Index Future	148.92	148.9180	148.9230	148.9180	56.00
07/02/2011	IGOV On 04-August-11			Index Future	151.02	151.0080	151.0160	151.0080	0.00
07/02/2011	ILBI On 05-May-11			Index Future	402.70	403.0840	402.7040	403.0840	336.00
07/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.59	94.3900	5.5930	94.3900	5,000.00
07/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.63	94.3300	5.6280	94.3300	6,040.00
07/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.69	93.3100	5.6880	93.3100	2,000.00
07/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.72	94.2700	5.7160	94.2700	3,001.00
07/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.77	94.2000	5.7690	94.2000	3,890.00
07/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.85	94.1200	5.8500	94.1200	2,000.00
07/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.99	93.9500	5.9930	93.9500	15,390.00
07/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.45	93.4600	6.4470	93.4600	5,290.00
07/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9900	6.9160	92.9900	790.00
07/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.38	92.5500	7.3770	92.5500	2,890.00
07/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.83	92.1200	7.8330	92.1200	44,510.00
07/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	490.00
07/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/02/2011	OTH1 On 05-May-11			Index Future	337.73	337.1040	337.7300	337.1040	3.00
07/02/2011	OTH1 On 04-August-11			Index Future	342.48	341.8350	342.4770	341.8350	0.00
07/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
07/02/2011	R157 On 05-May-11			Bond Future	8.02	121.6869	8.0220	121.6869	2,613.00
07/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	650	1	650	1	0.00
07/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	725	1	725	1	0.00
07/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	580	1	580	1	0.00
07/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	515	0	515	0	0.00
07/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2034	2	2034	2	0.00
07/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1894	2	1894	2	0.00
07/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1629	2	1629	2	0.00
07/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1759	2	1759	2	0.00
07/02/2011	R157 On 04-August-11			Bond Future	8.20	123.4140	8.2020	123.4140	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
07/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	581	1	0.00
07/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	633	1	633	1	0.00
07/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	531	1	531	1	0.00
07/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3437	4	3437	4	0.00
07/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3148	3	3148	3	0.00
07/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3291	3	3291	3	0.00
07/02/2011	R157 On 03-November-11			Bond Future	8.40	118.3616	8.3950	118.3616	3,694.00
07/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1683	2	1683	2	0.00
07/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1772	2	1772	2	0.00
07/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1598	2	1598	2	0.00
07/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2296	2	2296	2	0.00
07/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2111	2	2111	2	0.00
07/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2202	2	2202	2	0.00
07/02/2011	R157 On 02-February-12			Bond Future	8.61	120.1035	8.6100	120.1035	0.00
07/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	533	1	533	1	0.00
07/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	200	0	200	0	0.00
07/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	366	0	366	0	0.00
07/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
07/02/2011	R186 On 05-May-11			Bond Future	8.75	118.5531	8.7510	118.5531	18,980.00
07/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2886	3	2886	3	0.00
07/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3125	3	3125	3	0.00
07/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2658	3	2658	3	0.00
07/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	588	1	588	1	5,500.00
07/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3135	3	3135	3	0.00
07/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7919	8	7919	8	0.00
07/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2669	3	2669	3	0.00
07/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2895	3	2895	3	0.00
07/02/2011	R186 On 04-August-11			Bond Future	8.85	114.9447	8.8470	114.9447	0.00
07/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1823	2	1823	2	0.00
07/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1684	2	1684	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1969	2	1969	2	0.00
07/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7135	7	7135	7	0.00
07/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7831	8	7831	8	0.00
07/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7478	8	7478	8	0.00
07/02/2011	R186 On 03-November-11			Bond Future	8.94	116.5792	8.9410	116.5792	12,959.00
07/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5254	5	5254	5	0.00
07/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5022	5	5022	5	0.00
07/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5491	5	5491	5	0.00
07/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4520	5	4520	5	0.00
07/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4941	5	4941	5	0.00
07/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4727	5	4727	5	0.00
07/02/2011	R186 On 02-February-12			Bond Future	9.04	113.0009	9.0350	113.0009	0.00
07/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	132	0	132	0	0.00
07/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	751	1	751	1	0.00
07/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	308	1	308	1	0.00
07/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
07/02/2011	R201 On 05-May-11			Bond Future	7.88	105.9632	7.8760	105.9632	484.00
07/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	695	1	695	1	0.00
07/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	626	1	626	1	0.00
07/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	767	1	767	1	0.00
07/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1007	1	1007	1	0.00
07/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1182	1	1182	1	0.00
07/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1092	1	1092	1	0.00
07/02/2011	R201 On 04-August-11			Bond Future	8.07	103.0560	8.0690	103.0560	0.00
07/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	329	0	329	0	0.00
07/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	365	0	365	0	0.00
07/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	298	0	298	0	0.00
07/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2886	3	2886	3	0.00
07/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2651	3	2651	3	0.00
07/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2766	3	2766	3	0.00

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07/02/2011	R201 On 03-November-11			Bond Future	8.27	104.5233	8.2730	104.5233	0.00
07/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1073	1	1073	1	0.00
07/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1135	1	1135	1	0.00
07/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1013	1	1013	1	0.00
07/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1897	2	1897	2	0.00
07/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1744	2	1744	2	0.00
07/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1820	2	1820	2	0.00
07/02/2011	R201 On 02-February-12			Bond Future	8.50	101.6494	8.5030	101.6494	0.00
07/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	764	1	764	1	0.00
07/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	511	1	511	1	0.00
07/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	638	1	638	1	0.00
07/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
07/02/2011	R202 On 05-May-11			Bond Future	0.45	165.9094	0.4460	165.9094	10,089.00
07/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39250	39	39250	39	0.00
07/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40278	40	40278	40	0.00
07/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38212	38	38212	38	0.00
07/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00
07/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
07/02/2011	R203 On 05-May-11			Bond Future	8.48	100.0253	8.4780	100.0253	516.00
07/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	920	1	920	1	0.00
07/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1017	1	1017	1	0.00
07/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	830	1	830	1	0.00
07/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2176	2	2176	2	0.00
07/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1876	2	1876	2	0.00
07/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2022	2	2022	2	0.00
07/02/2011	R203 On 04-August-11			Bond Future	8.62	101.4483	8.6240	101.4483	0.00
07/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	855	1	855	1	0.00
07/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	788	1	788	1	0.00

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07/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	927	1	927	1	0.00
07/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3622	4	3622	4	0.00
07/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3962	4	3962	4	0.00
07/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3789	4	3789	4	0.00
07/02/2011	R203 On 03-November-11			Bond Future	8.78	98.7313	8.7750	98.7313	1,404.00
07/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1863	2	1863	2	0.00
07/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1764	2	1764	2	0.00
07/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1964	2	1964	2	0.00
07/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2969	3	2969	3	0.00
07/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3219	3	3219	3	0.00
07/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3093	3	3093	3	0.00
07/02/2011	R203 On 02-February-12			Bond Future	8.94	100.1803	8.9370	100.1803	0.00
07/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	585	1	585	1	0.00
07/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1015	1	1015	1	0.00
07/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	800	1	800	1	0.00
07/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
07/02/2011	R204 On 05-May-11			Bond Future	8.60	99.6356	8.5950	99.6356	100.00
07/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1412	1	1412	1	0.00
07/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1291	1	1291	1	0.00
07/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1539	1	1539	1	0.00
07/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1782	2	1782	2	0.00
07/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2077	2	2077	2	0.00
07/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1926	2	1926	2	0.00
07/02/2011	R204 On 04-August-11			Bond Future	8.73	97.0200	8.7300	97.0200	0.00
07/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	813	1	813	1	0.00
07/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	884	1	884	1	0.00
07/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	745	1	745	1	0.00
07/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4926	5	4926	5	0.00
07/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4516	5	4516	5	0.00
07/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4719	5	4719	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
07/02/2011	R204 On 03-November-11			Bond Future	8.86	98.3984	8.8640	98.3984	1,867.00
07/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2513	2	2513	2	0.00
07/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2638	3	2638	3	0.00
07/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2382	2	2382	2	0.00
07/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3215	3	3215	3	0.00
07/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2962	3	2962	3	0.00
07/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3091	3	3091	3	0.00
07/02/2011	R204 On 02-February-12			Bond Future	9.00	95.8149	9.0040	95.8149	0.00
07/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	224	0	224	0	0.00
07/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	264	0	264	0	0.00
07/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	20	0	20	0	0.00
07/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
07/02/2011	R206 On 05-May-11			Bond Future	7.56	102.1492	7.5550	102.1492	0.00
07/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	584	1	584	1	0.00
07/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	643	1	643	1	0.00
07/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	529	1	529	1	0.00
07/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	780	1	780	1	0.00
07/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	655	1	655	1	0.00
07/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	715	1	715	1	0.00
07/02/2011	R206 On 04-August-11			Bond Future	7.78	99.8341	7.7760	99.8341	0.00
07/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	270	0	270	0	0.00
07/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	245	0	245	0	0.00
07/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	298	0	298	0	0.00
07/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1888	2	1888	2	0.00
07/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2057	2	2057	2	0.00
07/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1971	2	1971	2	0.00
07/02/2011	R206 On 03-November-11			Bond Future	8.01	101.2550	8.0100	101.2550	0.00
07/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	791	1	791	1	0.00
07/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	748	1	748	1	0.00
07/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	836	1	836	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
07/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1248	1	1248	1	0.00
07/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1357	1	1357	1	0.00
07/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1302	1	1302	1	0.00
07/02/2011	R206 On 02-February-12			Bond Future	8.30	98.9791	8.2960	98.9791	0.00
07/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	429	1	429	1	0.00
07/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	605	1	605	1	0.00
07/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	517	1	517	1	0.00
07/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
07/02/2011	R207 On 05-May-11			Bond Future	8.66	93.6320	8.6580	93.6320	1,085.00
07/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1312	1	1312	1	0.00
07/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1194	1	1194	1	0.00
07/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1436	1	1436	1	0.00
07/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2053	2	2053	2	0.00
07/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2387	3	2387	3	0.00
07/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2216	2	2216	2	0.00
07/02/2011	R207 On 04-August-11			Bond Future	8.78	91.3182	8.7820	91.3182	0.00
07/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1250	1	1250	1	0.00
07/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1345	1	1345	1	0.00
07/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1160	1	1160	1	0.00
07/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4451	5	4451	5	0.00
07/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4060	4	4060	4	0.00
07/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4253	4	4253	4	0.00
07/02/2011	R207 On 03-November-11			Bond Future	8.90	92.6190	8.9010	92.6190	600.00
07/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2603	3	2603	3	0.00
07/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2732	3	2732	3	0.00
07/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2477	2	2477	2	0.00
07/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3566	4	3566	4	0.00
07/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3277	3	3277	3	0.00
07/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3420	4	3420	4	0.00
07/02/2011	R207 On 02-February-12			Bond Future	9.03	90.3389	9.0260	90.3389	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
07/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	125	0	125	0	0.00
07/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	398	1	398	1	0.00
07/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	136	0	136	0	0.00
07/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	0.00
07/02/2011	R208 On 05-May-11			Bond Future	8.67	88.0377	8.6670	88.0377	190.00
07/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1377	1	1377	1	0.00
07/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1507	1	1507	1	0.00
07/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1254	1	1254	1	0.00
07/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2571	3	2571	3	0.00
07/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2214	2	2214	2	0.00
07/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2388	2	2388	2	0.00
07/02/2011	R208 On 04-August-11			Bond Future	8.78	89.2810	8.7760	89.2810	0.00
07/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1321	1	1321	1	0.00
07/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1421	1	1421	1	0.00
07/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1225	1	1225	1	0.00
07/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4691	5	4691	5	0.00
07/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4272	4	4272	4	0.00
07/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4479	5	4479	5	0.00
07/02/2011	R208 On 03-November-11			Bond Future	8.89	87.1597	8.8860	87.1597	5,584.00
07/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2804	3	2804	3	0.00
07/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2668	3	2668	3	0.00
07/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2944	3	2944	3	0.00
07/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3438	4	3438	4	0.00
07/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3742	4	3742	4	0.00
07/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3587	4	3587	4	0.00
07/02/2011	R208 On 02-February-12			Bond Future	9.00	88.4360	8.9970	88.4360	0.00
07/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	17	0	17	0	0.00
07/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	296	0	296	0	0.00
07/02/2011	R208 On 02-February-12	9.05	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
07/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	263	0	263	0	0.00
07/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
07/02/2011	R209 On 05-May-11			Bond Future	8.69	75.9243	8.6850	75.9243	21,100.00
07/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1792	2	1792	2	0.00
07/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1630	2	1630	2	0.00
07/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1964	2	1964	2	0.00
07/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3070	3	3070	3	0.00
07/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3571	4	3571	4	0.00
07/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3314	3	3314	3	0.00
07/02/2011	R209 On 04-August-11			Bond Future	8.76	77.0050	8.7550	77.0050	0.00
07/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2604	3	2604	3	0.00
07/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2776	3	2776	3	0.00
07/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2438	2	2438	2	0.00
07/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10239	10	10239	10	0.00
07/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	629	1	629	1	0.00
07/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4939	5	4939	5	0.00
07/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4442	5	4442	5	0.00
07/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4686	5	4686	5	0.00
07/02/2011	R209 On 03-November-11			Bond Future	8.82	74.9551	8.8220	74.9551	1,089.00
07/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4038	4	4038	4	0.00
07/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4231	4	4231	4	0.00
07/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3851	4	3851	4	0.00
07/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4823	5	4823	5	0.00
07/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4405	4	4405	4	0.00
07/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4609	5	4609	5	0.00
07/02/2011	R209 On 02-February-12			Bond Future	8.89	76.0523	8.8890	76.0523	0.00
07/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	856	1	856	1	0.00
07/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1236	1	1236	1	0.00
07/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	472	0	472	0	0.00
07/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 02-February-12	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
07/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
07/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
07/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6726	1.5860	105.6726	539.00
07/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3054	3	3054	3	0.00
07/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3325	3	3325	3	0.00
07/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2783	3	2783	3	0.00
07/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	2.7200	102.1287	0.00
07/02/2011	R212 On 05-May-11			Bond Future	2.47	103.6411	2.4730	103.6411	2,518.00
07/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2146	2	2146	2	0.00
07/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2634	2	2634	2	0.00
07/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1660	1	1660	1	0.00
07/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	8.7000	87.6796	0.00
07/02/2011	R213 On 05-May-11			Bond Future	8.79	84.6907	8.7870	84.6907	0.00
07/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6324	6	6324	6	0.00
07/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7237	7	7237	7	0.00
07/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6779	7	6779	7	0.00
07/02/2011	R213 On 04-August-11			Bond Future	8.87	85.8961	8.8660	85.8961	0.00
07/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7841	8	7841	8	0.00
07/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6932	7	6932	7	0.00
07/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7385	7	7385	7	0.00
07/02/2011	R213 On 03-November-11			Bond Future	8.95	83.5777	8.9450	83.5777	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
07/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1965	2	1965	2	0.00
07/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1154	1	1154	1	0.00
07/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1558	2	1558	2	0.00
07/02/2011	R213 On 02-February-12			Bond Future	9.03	84.8049	9.0250	84.8049	0.00
07/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	194	0	194	0	0.00
07/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	585	1	585	1	0.00
07/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	194	0	194	0	0.00
07/02/2011	TRT1 On 05-May-11			Index Future	339.06	338.4230	339.0640	338.4230	100.00
07/02/2011	TRT1 On 04-August-11			Index Future	343.70	343.0520	343.7030	343.0520	0.00
08/02/2011	AL7T On 05-May-11			Index Future	372.51	371.3850	372.5090	371.3850	30.00
08/02/2011	AL7T On 04-August-11			Index Future	377.75	376.6050	377.7470	376.6050	0.00
08/02/2011	ALBI On 05-May-11			Index Future	343.35	342.5540	343.3480	342.5540	1,082.00
08/02/2011	ALBI On 04-August-11			Index Future	348.18	347.3690	348.1760	347.3690	0.00
08/02/2011	CRD1 On 05-May-11			Index Future	154.22	153.9640	154.2220	153.9640	2.00
08/02/2011	CRD1 On 04-August-11			Index Future	156.33	156.0710	156.3320	156.0710	0.00
08/02/2011	GOVI On 05-May-11			GOVI	344.17	343.3820	344.1680	343.3820	205.00
08/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	48220	6	48220	6	0.00
08/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	48420	6	48420	6	0.00
08/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	48320	6	48320	6	0.00
08/02/2011	GOVI On 04-August-11			GOVI	349.01	348.2100	349.0080	348.2100	0.00
08/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	10080	0	10080	0	0.00
08/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	9980	0	9980	0	0.00
08/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	10180	0	10180	0	0.00
08/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2011	IGOV On 05-May-11			Index Future	149.09	148.9230	149.0880	148.9230	56.00
08/02/2011	IGOV On 04-August-11			Index Future	151.19	151.0160	151.1850	151.0160	0.00
08/02/2011	ILBI On 05-May-11			Index Future	402.69	402.7040	402.6880	402.7040	336.00
08/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4070	5.5820	94.4070	5,000.00
08/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.3720	5.5980	94.3720	6,040.00
08/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.66	94.3120	5.6600	94.3120	2,000.00
08/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.2840	5.6750	94.2840	3,001.00
08/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.73	94.2310	5.7250	94.2310	3,890.00
08/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.80	94.1500	5.7980	94.1500	2,000.00
08/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0070	5.9350	94.0070	15,390.00
08/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5530	6.3870	93.5530	5,290.00
08/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.85	93.0840	6.8460	93.0840	790.00
08/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.31	92.6230	7.3070	92.6230	2,890.00
08/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.1670	7.7720	92.1670	44,510.00
08/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	490.00
08/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2011	OTH1 On 05-May-11			Index Future	338.56	337.7300	338.5630	337.7300	3.00
08/02/2011	OTH1 On 04-August-11			Index Future	343.32	342.4770	343.3240	342.4770	0.00
08/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
08/02/2011	R157 On 05-May-11			Bond Future	7.98	121.8043	7.9830	121.8043	2,613.00
08/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	701	1	701	1	0.00
08/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	781	1	781	1	0.00
08/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	627	1	627	1	0.00
08/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	558	1	558	1	0.00
08/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1919	2	1919	2	0.00
08/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1783	2	1783	2	0.00
08/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1527	2	1527	2	0.00
08/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1651	2	1651	2	0.00
08/02/2011	R157 On 04-August-11			Bond Future	8.16	123.5356	8.1600	123.5356	0.00
08/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	618	1	618	1	0.00
08/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	674	1	674	1	0.00
08/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	566	1	566	1	0.00
08/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3312	3	3312	3	0.00
08/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3029	3	3029	3	0.00
08/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3168	3	3168	3	0.00
08/02/2011	R157 On 03-November-11			Bond Future	8.35	118.4827	8.3490	118.4827	3,694.00
08/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1757	2	1757	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1848	2	1848	2	0.00
08/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1669	2	1669	2	0.00
08/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2203	2	2203	2	0.00
08/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2023	2	2023	2	0.00
08/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2111	2	2111	2	0.00
08/02/2011	R157 On 02-February-12			Bond Future	8.56	120.2264	8.5600	120.2264	0.00
08/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	367	1	367	1	0.00
08/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	33	0	33	0	0.00
08/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	200	0	200	0	0.00
08/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
08/02/2011	R186 On 05-May-11			Bond Future	8.72	118.7580	8.7190	118.7580	18,980.00
08/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3025	3	3025	3	0.00
08/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3272	3	3272	3	0.00
08/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2789	3	2789	3	0.00
08/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	628	1	628	1	5,500.00
08/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2967	3	2967	3	0.00
08/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7660	8	7660	8	0.00
08/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2517	3	2517	3	0.00
08/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2735	3	2735	3	0.00
08/02/2011	R186 On 04-August-11			Bond Future	8.81	115.1546	8.8140	115.1546	0.00
08/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1906	2	1906	2	0.00
08/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1763	2	1763	2	0.00
08/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2057	2	2057	2	0.00
08/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6921	7	6921	7	0.00
08/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7608	8	7608	8	0.00
08/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7259	7	7259	7	0.00
08/02/2011	R186 On 03-November-11			Bond Future	8.91	116.7851	8.9060	116.7851	12,959.00
08/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5415	5	5415	5	0.00
08/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5179	5	5179	5	0.00
08/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5657	5	5657	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
08/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4372	5	4372	5	0.00
08/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4784	5	4784	5	0.00
08/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4574	5	4574	5	0.00
08/02/2011	R186 On 02-February-12			Bond Future	9.00	113.2116	8.9990	113.2116	0.00
08/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	9	0	9	0	0.00
08/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	449	0	449	0	0.00
08/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	434	1	434	1	0.00
08/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
08/02/2011	R201 On 05-May-11			Bond Future	7.84	106.0544	7.8370	106.0544	484.00
08/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	744	1	744	1	0.00
08/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	672	1	672	1	0.00
08/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	820	1	820	1	0.00
08/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	937	1	937	1	0.00
08/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1105	1	1105	1	0.00
08/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1019	1	1019	1	0.00
08/02/2011	R201 On 04-August-11			Bond Future	8.03	103.1498	8.0250	103.1498	0.00
08/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	354	0	354	0	0.00
08/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	392	0	392	0	0.00
08/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	321	0	321	0	0.00
08/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2780	3	2780	3	0.00
08/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2549	3	2549	3	0.00
08/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2662	3	2662	3	0.00
08/02/2011	R201 On 03-November-11			Bond Future	8.23	104.6186	8.2260	104.6186	0.00
08/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1125	1	1125	1	0.00
08/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1189	1	1189	1	0.00
08/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1063	1	1063	1	0.00
08/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1819	2	1819	2	0.00
08/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1670	2	1670	2	0.00
08/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1744	2	1744	2	0.00
08/02/2011	R201 On 02-February-12			Bond Future	8.45	101.7473	8.4510	101.7473	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
08/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	634	1	634	1	0.00
08/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	381	1	381	1	0.00
08/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	507	1	507	1	0.00
08/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
08/02/2011	R202 On 05-May-11			Bond Future	0.43	165.9094	0.4270	165.9094	10,089.00
08/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39797	39	39797	39	0.00
08/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40825	40	40825	40	0.00
08/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38759	38	38759	38	0.00
08/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
08/02/2011	R203 On 05-May-11			Bond Future	8.43	100.1356	8.4340	100.1356	516.00
08/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	996	1	996	1	0.00
08/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1098	1	1098	1	0.00
08/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	900	1	900	1	0.00
08/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2034	2	2034	2	0.00
08/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1746	2	1746	2	0.00
08/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1887	2	1887	2	0.00
08/02/2011	R203 On 04-August-11			Bond Future	8.58	101.5590	8.5780	101.5590	0.00
08/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	913	1	913	1	0.00
08/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	842	1	842	1	0.00
08/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	988	1	988	1	0.00
08/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3470	4	3470	4	0.00
08/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3803	4	3803	4	0.00
08/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3635	4	3635	4	0.00
08/02/2011	R203 On 03-November-11			Bond Future	8.73	98.8422	8.7270	98.8422	1,404.00
08/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1952	2	1952	2	0.00
08/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1850	2	1850	2	0.00
08/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2056	2	2056	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2847	3	2847	3	0.00
08/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3092	3	3092	3	0.00
08/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2968	3	2968	3	0.00
08/02/2011	R203 On 02-February-12			Bond Future	8.89	100.2951	8.8860	100.2951	0.00
08/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	368	1	368	1	0.00
08/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	797	1	797	1	0.00
08/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	582	1	582	1	0.00
08/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
08/02/2011	R204 On 05-May-11			Bond Future	8.56	99.7864	8.5570	99.7864	100.00
08/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1498	1	0.00
08/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1373	1	1373	1	0.00
08/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1631	2	1631	2	0.00
08/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1669	2	1669	2	0.00
08/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1954	2	1954	2	0.00
08/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1807	2	1807	2	0.00
08/02/2011	R204 On 04-August-11			Bond Future	8.69	97.1711	8.6900	97.1711	0.00
08/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	862	1	862	1	0.00
08/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	937	1	937	1	0.00
08/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	791	1	791	1	0.00
08/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4763	5	4763	5	0.00
08/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4360	5	4360	5	0.00
08/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4559	5	4559	5	0.00
08/02/2011	R204 On 03-November-11			Bond Future	8.82	98.5548	8.8230	98.5548	1,867.00
08/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2609	3	2609	3	0.00
08/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2737	3	2737	3	0.00
08/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2475	2	0.00
08/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3100	3	3100	3	0.00
08/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2854	3	2854	3	0.00
08/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2980	3	2980	3	0.00
08/02/2011	R204 On 02-February-12			Bond Future	8.96	95.9709	8.9600	95.9709	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
08/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	196	0	196	0	0.00
08/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	439	0	439	0	0.00
08/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	49	0	49	0	0.00
08/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
08/02/2011	R206 On 05-May-11			Bond Future	7.50	102.2351	7.5040	102.2351	0.00
08/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	639	1	639	1	0.00
08/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	702	1	702	1	0.00
08/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	580	1	580	1	0.00
08/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	709	1	709	1	0.00
08/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	592	1	592	1	0.00
08/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	649	1	649	1	0.00
08/02/2011	R206 On 04-August-11			Bond Future	7.72	99.9208	7.7180	99.9208	0.00
08/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	297	0	297	0	0.00
08/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	270	0	270	0	0.00
08/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	327	0	327	0	0.00
08/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1791	2	1791	2	0.00
08/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1956	2	1956	2	0.00
08/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1872	2	1872	2	0.00
08/02/2011	R206 On 03-November-11			Bond Future	7.95	101.3430	7.9460	101.3430	0.00
08/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	844	1	844	1	0.00
08/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	798	1	798	1	0.00
08/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	891	1	891	1	0.00
08/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1178	1	1178	1	0.00
08/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1282	1	1282	1	0.00
08/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1229	1	1229	1	0.00
08/02/2011	R206 On 02-February-12			Bond Future	8.22	99.0678	8.2220	99.0678	0.00
08/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	301	0	301	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
08/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	476	1	476	1	0.00
08/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	388	1	388	1	0.00
08/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
08/02/2011	R207 On 05-May-11			Bond Future	8.60	93.8138	8.5990	93.8138	1,085.00
08/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1451	1	1451	1	0.00
08/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1324	1	1324	1	0.00
08/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1584	1	1584	1	0.00
08/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1865	2	1865	2	0.00
08/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2181	2	2181	2	0.00
08/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2019	2	2019	2	0.00
08/02/2011	R207 On 04-August-11			Bond Future	8.72	91.5114	8.7210	91.5114	0.00
08/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1357	1	1357	1	0.00
08/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1458	1	1458	1	0.00
08/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1262	1	1262	1	0.00
08/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4215	4	4215	4	0.00
08/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3835	4	3835	4	0.00
08/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4022	4	4022	4	0.00
08/02/2011	R207 On 03-November-11			Bond Future	8.84	92.8124	8.8380	92.8124	600.00
08/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2761	3	2761	3	0.00
08/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2895	3	2895	3	0.00
08/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2631	2	2631	2	0.00
08/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3381	4	3381	4	0.00
08/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3101	3	3101	3	0.00
08/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3238	3	3238	3	0.00
08/02/2011	R207 On 02-February-12			Bond Future	8.96	90.5372	8.9600	90.5372	0.00
08/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	210	0	210	0	0.00
08/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	471	0	471	0	0.00
08/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	53	0	53	0	0.00
08/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	0.00
08/02/2011	R208 On 05-May-11			Bond Future	8.61	88.1638	8.6140	88.1638	190.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1506	1	1506	1	0.00
08/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1644	2	1644	2	0.00
08/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1375	1	1375	1	0.00
08/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2373	3	2373	3	0.00
08/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2032	2	2032	2	0.00
08/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2198	2	2198	2	0.00
08/02/2011	R208 On 04-August-11			Bond Future	8.72	89.4216	8.7210	89.4216	0.00
08/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1423	1	1423	1	0.00
08/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1529	1	1529	1	0.00
08/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1322	1	1322	1	0.00
08/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4464	5	4464	5	0.00
08/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4057	4	4057	4	0.00
08/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4257	4	4257	4	0.00
08/02/2011	R208 On 03-November-11			Bond Future	8.83	87.2913	8.8280	87.2913	5,584.00
08/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2961	3	2961	3	0.00
08/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2820	3	2820	3	0.00
08/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3105	3	3105	3	0.00
08/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3266	3	3266	3	0.00
08/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3561	4	3561	4	0.00
08/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3411	4	3411	4	0.00
08/02/2011	R208 On 02-February-12			Bond Future	8.94	88.5756	8.9370	88.5756	0.00
08/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	353	0	353	0	0.00
08/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	73	0	73	0	0.00
08/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	632	0	632	0	0.00
08/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
08/02/2011	R209 On 05-May-11			Bond Future	8.65	76.0132	8.6530	76.0132	21,100.00
08/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1889	2	1889	2	0.00
08/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1721	2	1721	2	0.00
08/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2068	2	2068	2	0.00
08/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2914	3	2914	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
08/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3403	4	3403	4	0.00
08/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3151	3	3151	3	0.00
08/02/2011	R209 On 04-August-11			Bond Future	8.72	77.0928	8.7220	77.0928	0.00
08/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2709	3	2709	3	0.00
08/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2886	3	2886	3	0.00
08/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2539	2	2539	2	0.00
08/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10466	10	10466	10	0.00
08/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	592	1	592	1	0.00
08/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4775	5	4775	5	0.00
08/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4288	4	4288	4	0.00
08/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4526	5	4526	5	0.00
08/02/2011	R209 On 03-November-11			Bond Future	8.79	75.0495	8.7890	75.0495	1,089.00
08/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4164	4	4164	4	0.00
08/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4361	4	4361	4	0.00
08/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3972	4	3972	4	0.00
08/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4683	5	4683	5	0.00
08/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4274	4	4274	4	0.00
08/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4474	5	4474	5	0.00
08/02/2011	R209 On 02-February-12			Bond Future	8.86	76.1534	8.8550	76.1534	0.00
08/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1121	1	1121	1	0.00
08/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1502	1	1502	1	0.00
08/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	738	0	738	0	0.00
08/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
08/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
08/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	1.5860	105.6670	539.00
08/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3054	3	3054	3	0.00
08/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3325	3	3325	3	0.00
08/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2783	3	2783	3	0.00
08/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R211 On 05-May-11	2.19	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
08/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0		0	0	0	0.00
08/02/2011	R212 On 03-February-11			Bond Future	2.72		102.1287	2.7200	102.1287	0.00
08/02/2011	R212 On 05-May-11			Bond Future	2.47		103.3458	2.4740	103.3458	2,518.00
08/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2644		3	2644	3	0.00
08/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1670		2	1670	2	0.00
08/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2155		2	2155	2	0.00
08/02/2011	R213 On 03-February-11			Bond Future	8.70		87.6796	8.7000	87.6796	0.00
08/02/2011	R213 On 05-May-11			Bond Future	8.77		84.6989	8.7650	84.6989	0.00
08/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6145		6	6145	6	0.00
08/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7058		7	7058	7	0.00
08/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6600		7	6600	7	0.00
08/02/2011	R213 On 04-August-11			Bond Future	8.84		85.9041	8.8440	85.9041	0.00
08/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7665		8	7665	8	0.00
08/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6756		7	6756	7	0.00
08/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7209		7	7209	7	0.00
08/02/2011	R213 On 03-November-11			Bond Future	8.92		83.5856	8.9220	83.5856	0.00
08/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0		0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783		2	1783	2	0.00
08/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	973		1	973	1	0.00
08/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377		2	1377	2	0.00
08/02/2011	R213 On 02-February-12			Bond Future	9.00		84.8204	9.0020	84.8204	0.00
08/02/2011	R213 On 02-February-12	9.00	Call	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
08/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	372	0	372	0	0.00
08/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	406	1	406	1	0.00
08/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	16	0	16	0	0.00
08/02/2011	TRT1 On 05-May-11			Index Future	339.83	339.0640	339.8330	339.0640	100.00
08/02/2011	TRT1 On 04-August-11			Index Future	344.48	343.7030	344.4820	343.7030	0.00