



Derivatives Monthly Statistics Report

For April 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	AL7T On 05-May-11			Index Future	371.48	369.7690	371.4770	369.7690	30.00
01/04/2011	AL7T On 04-August-11			Index Future	376.79	375.0570	376.7900	375.0570	0.00
01/04/2011	ALBI On 05-May-11			Index Future	341.91	340.2660	341.9050	340.2660	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	ALBI On 04-August-11			Index Future	346.80	345.1320	346.7950	345.1320	0.00
01/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CRD1 On 05-May-11			Index Future	155.05	154.6120	155.0510	154.6120	2.00
01/04/2011	CRD1 On 04-August-11			Index Future	157.19	156.7440	157.1900	156.7440	0.00
01/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	GOVI On 05-May-11			GOVI	343.11	341.5520	343.1110	341.5520	205.00
01/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	58990	7	58990	7	0.00
01/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	58790	7	58790	7	0.00
01/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	58890	7	58890	7	0.00
01/04/2011	GOVI On 04-August-11			GOVI	348.02	346.4360	348.0190	346.4360	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
01/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	190	0	190	0	0.00
01/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	290	0	290	0	0.00
01/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	90	0	90	0	0.00
01/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	2	0	2	0.00
01/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	2	0	2	0.00
01/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	2	0	2	0.00
01/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2011	IGOV On 05-May-11			Index Future	150.00	150.1460	149.9990	150.1460	61.00
01/04/2011	IGOV On 04-August-11			Index Future	152.15	152.2930	152.1450	152.2930	0.00
01/04/2011	ILBI On 05-May-11			Index Future	405.91	406.3400	405.9130	406.3400	336.00
01/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,001.00
01/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	3,001.00
01/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	3,890.00
01/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.2300	5.7700	94.2300	2,000.00
01/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.84	94.1600	5.8400	94.1600	0.00
01/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	94.0300	5.9700	94.0300	14,489.00
01/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	5,591.00
01/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	1,090.00
01/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	2,890.00
01/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.86	92.1400	7.8600	92.1400	44,710.00
01/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	513.00
01/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
01/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00

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01/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	OTH1 On 05-May-11			Index Future	335.03	332.9690	335.0310	332.9690	3.00
01/04/2011	OTH1 On 04-August-11			Index Future	339.82	337.7310	339.8230	337.7310	0.00
01/04/2011	R157 On 05-May-11			Bond Future	7.81	122.4263	7.8060	122.4263	2,405.00
01/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	445	0	445	0	0.00
01/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	541	0	541	0	0.00
01/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	288	0	288	0	0.00
01/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	361	0	361	0	0.00
01/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	795	1	795	1	0.00
01/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	928	1	928	1	0.00
01/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	566	1	566	1	0.00
01/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	674	1	674	1	0.00
01/04/2011	R157 On 04-August-11			Bond Future	7.96	124.1963	7.9610	124.1963	0.00
01/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	456	0	456	0	0.00
01/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	405	0	405	0	0.00
01/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	512	0	512	0	0.00
01/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2105	2	2105	2	0.00
01/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2390	3	2390	3	0.00

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01/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2245	2	2245	2	0.00
01/04/2011	R157 On 03-November-11			Bond Future	8.14	119.1484	8.1350	119.1484	3,694.00
01/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1770	2	1770	2	0.00
01/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1671	2	1671	2	0.00
01/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1874	2	1874	2	0.00
01/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1282	1	1282	1	0.00
01/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1437	2	1437	2	0.00
01/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1357	1	1357	1	0.00
01/04/2011	R157 On 02-February-12			Bond Future	8.33	120.8869	8.3320	120.8869	0.00
01/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2174	2	2174	2	0.00
01/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2078	2	2078	2	0.00
01/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2272	2	2272	2	0.00
01/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1543	2	1543	2	0.00
01/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1683	2	1683	2	0.00
01/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1612	2	1612	2	0.00
01/04/2011	R186 On 05-May-11			Bond Future	8.91	116.4149	8.9090	116.4149	28,849.00
01/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	837	1	837	1	0.00
01/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1009	1	1009	1	1.00
01/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	10	0	10	0	5,500.00
01/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	687	0	687	0	0.00
01/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	2624	3	2624	3	0.00
01/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	8801	10	8801	10	0.00
01/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	2013	3	2013	3	0.00
01/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	2307	3	2307	3	0.00
01/04/2011	R186 On 04-August-11			Bond Future	9.01	112.8047	9.0070	112.8047	0.00
01/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	705	1	705	1	0.00
01/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	793	1	793	1	0.00
01/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	626	0	626	0	0.00
01/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	8222	9	8222	9	0.00
01/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	7408	8	7408	8	0.00
01/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	7809	9	7809	9	0.00
01/04/2011	R186 On 03-November-11			Bond Future	9.11	114.4110	9.1060	114.4110	12,982.00
01/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	3667	3	3667	3	0.00

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01/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	3880	3	3880	3	0.00
01/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3461	3	3461	3	0.00
01/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4845	5	4845	5	0.00
01/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	4374	5	4374	5	0.00
01/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4605	5	4605	5	0.00
01/04/2011	R186 On 02-February-12			Bond Future	9.21	110.7899	9.2070	110.7899	0.00
01/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4226	4	4226	4	0.00
01/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4428	4	4428	4	0.00
01/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4029	4	4029	4	0.00
01/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	6276	7	6276	7	0.00
01/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5793	6	5793	6	0.00
01/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	6031	7	6031	7	0.00
01/04/2011	R189 On 05-May-11			Bond Future	208.74	208.6965	208.7404	208.6965	0.00
01/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1440	1	1440	1	0.00
01/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1490	1	1490	1	0.00
01/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1390	1	1390	1	0.00
01/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11			Bond Future	231.50	231.0439	231.4975	231.0439	0.00
01/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	453	1	453	1	0.00
01/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	553	1	553	1	0.00
01/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	503	1	503	1	0.00
01/04/2011	R201 On 05-May-11			Bond Future	7.40	107.3900	7.4020	107.3900	484.00
01/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1175	1	1175	1	0.00
01/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1315	1	1315	1	0.00
01/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1040	1	1040	1	0.00
01/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	91	0	91	0	0.00
01/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	49	0	49	0	0.00
01/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	67	0	67	0	0.00

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01/04/2011	R201 On 04-August-11			Bond Future	7.54	104.5307	7.5440	104.5307	0.00
01/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	464	0	464	0	0.00
01/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	414	0	414	0	0.00
01/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	519	0	519	0	0.00
01/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1251	1	1251	1	0.00
01/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1448	2	1448	2	0.00
01/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1347	1	1347	1	0.00
01/04/2011	R201 On 03-November-11			Bond Future	7.70	106.0135	7.7020	106.0135	0.00
01/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1617	2	1617	2	0.00
01/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1530	1	1530	1	0.00
01/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1705	2	1705	2	0.00
01/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	745	1	745	1	0.00
01/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	845	1	845	1	0.00
01/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	794	1	794	1	0.00
01/04/2011	R201 On 02-February-12			Bond Future	7.88	103.1529	7.8790	103.1529	0.00
01/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1868	2	1868	2	0.00
01/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1787	2	1787	2	0.00
01/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1950	2	1950	2	0.00
01/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	879	1	879	1	0.00
01/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	969	1	969	1	0.00
01/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	924	1	924	1	0.00
01/04/2011	R202 On 05-May-11			Bond Future	0.36	169.7576	0.3590	169.7576	10,539.00
01/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	43	41774	43	0.00
01/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	44	42802	44	0.00
01/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	42	40736	42	0.00
01/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R203 On 05-May-11			Bond Future	8.41	100.0492	8.4080	100.0492	517.00
01/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	378	0	378	0	0.00
01/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	303	0	303	0	0.00
01/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	466	0	466	0	0.00
01/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	988	1	988	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	1312	2	1312	2	0.00
01/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	1143	1	1143	1	0.00
01/04/2011	R203 On 04-August-11			Bond Future	8.55	101.4944	8.5450	101.4944	0.00
01/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	505	0	505	0	0.00
01/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	566	0	566	0	0.00
01/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	450	0	450	0	0.00
01/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	3258	4	3258	4	0.00
01/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2896	3	2896	3	0.00
01/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	3074	3	3074	3	0.00
01/04/2011	R203 On 03-November-11			Bond Future	8.69	98.7757	8.6920	98.7757	1,416.00
01/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1554	1	1554	1	0.00
01/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1657	1	1657	1	0.00
01/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1454	1	1454	1	0.00
01/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2540	3	2540	3	0.00
01/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2293	3	2293	3	0.00
01/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2415	3	2415	3	0.00
01/04/2011	R203 On 02-February-12			Bond Future	8.85	100.2143	8.8520	100.2143	0.00
01/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2234	2	2234	2	0.00
01/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2343	2	2343	2	0.00
01/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2128	2	2128	2	0.00
01/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2780	3	2780	3	0.00
01/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2566	3	2566	3	0.00
01/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2671	3	2671	3	0.00
01/04/2011	R204 On 05-May-11			Bond Future	8.55	99.5441	8.5520	99.5441	100.00
01/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	679	0	679	0	0.00
01/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	808	1	808	1	0.00
01/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	564	0	564	0	0.00
01/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	1118	1	1118	1	0.00
01/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	819	1	819	1	0.00
01/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	961	1	961	1	0.00
01/04/2011	R204 On 04-August-11			Bond Future	8.68	96.9523	8.6800	96.9523	0.00
01/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	445	0	445	0	0.00
01/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	393	0	393	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
01/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	501	0	501	0	0.00
01/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3872	4	3872	4	0.00
01/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	4313	5	4313	5	0.00
01/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	4090	4	4090	4	0.00
01/04/2011	R204 On 03-November-11			Bond Future	8.81	98.3279	8.8130	98.3279	1,876.00
01/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2162	2	2162	2	0.00
01/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2039	2	2039	2	0.00
01/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2290	2	2290	2	0.00
01/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2356	3	2356	3	0.00
01/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2614	3	2614	3	0.00
01/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2482	3	2482	3	0.00
01/04/2011	R204 On 02-February-12			Bond Future	8.95	95.7273	8.9520	95.7273	0.00
01/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3019	3	3019	3	0.00
01/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	2890	3	2890	3	0.00
01/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3152	3	3152	3	0.00
01/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2674	3	2674	3	0.00
01/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2900	3	2900	3	0.00
01/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2784	3	2784	3	0.00
01/04/2011	R206 On 05-May-11			Bond Future	7.10	103.2153	7.0990	103.2153	0.00
01/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	997	1	997	1	0.00
01/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	890	1	890	1	0.00
01/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1107	1	1107	1	0.00
01/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	23	0	23	0	0.00
01/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	45	0	45	0	0.00
01/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	32	0	32	0	0.00
01/04/2011	R206 On 04-August-11			Bond Future	7.25	100.9422	7.2540	100.9422	0.00
01/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	333	0	333	0	0.00
01/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	377	0	0.00
01/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	295	0	0.00
01/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	967	1	967	1	0.00
01/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	827	1	827	1	0.00
01/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	894	1	894	1	0.00
01/04/2011	R206 On 03-November-11			Bond Future	7.43	102.3738	7.4260	102.3738	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
01/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1159	1	1159	1	0.00
01/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1224	1	1224	1	0.00
01/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1096	1	1096	1	0.00
01/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	553	1	553	1	0.00
01/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	484	1	484	1	0.00
01/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	518	1	518	1	0.00
01/04/2011	R206 On 02-February-12			Bond Future	7.64	100.1037	7.6360	100.1037	0.00
01/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1287	1	1287	1	0.00
01/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1344	1	1344	1	0.00
01/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1231	1	1231	1	0.00
01/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	678	1	678	1	0.00
01/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	616	1	616	1	0.00
01/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	646	1	646	1	0.00
01/04/2011	R207 On 05-May-11			Bond Future	8.64	93.4790	8.6400	93.4790	1,020.00
01/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	509	0	509	0	0.00
01/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	619	0	619	0	0.00
01/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	413	0	413	0	0.00
01/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1504	2	1504	2	0.00
01/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	1134	1	1134	1	0.00
01/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	1311	2	1311	2	0.00
01/04/2011	R207 On 04-August-11			Bond Future	8.76	91.1915	8.7600	91.1915	0.00
01/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	698	1	698	1	0.00
01/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	625	1	625	1	0.00
01/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	776	1	776	1	0.00
01/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	3369	4	3369	4	0.00
01/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3794	4	3794	4	0.00
01/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3579	4	3579	4	0.00
01/04/2011	R207 On 03-November-11			Bond Future	8.88	92.4850	8.8780	92.4850	600.00
01/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2138	2	2138	2	0.00
01/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2012	2	2012	2	0.00
01/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2267	2	2267	2	0.00
01/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2689	3	2689	3	0.00
01/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2978	3	2978	3	0.00

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01/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2831	3	2831	3	0.00
01/04/2011	R207 On 02-February-12			Bond Future	9.00	90.1932	9.0040	90.1932	0.00
01/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3057	3	3057	3	0.00
01/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	2914	3	2914	3	0.00
01/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3195	3	3195	3	0.00
01/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2955	3	2955	3	0.00
01/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	3197	3	3197	3	0.00
01/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	3078	3	3078	3	0.00
01/04/2011	R208 On 05-May-11			Bond Future	8.70	87.6250	8.6950	87.6250	190.00
01/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	433	0	433	0	0.00
01/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	347	0	347	0	0.00
01/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	533	0	533	0	0.00
01/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1408	2	1408	2	0.00
01/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1832	2	1832	2	0.00
01/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1612	2	1612	2	0.00
01/04/2011	R208 On 04-August-11			Bond Future	8.80	88.8898	8.8020	88.8898	120.00
01/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	671	1	671	1	0.00
01/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	748	1	748	1	0.00
01/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	599	1	599	1	0.00
01/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	4217	5	4217	5	0.00
01/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3752	4	3752	4	0.00
01/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3981	4	3981	4	0.00
01/04/2011	R208 On 03-November-11			Bond Future	8.91	86.7550	8.9130	86.7550	5,604.00
01/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2136	2	2136	2	0.00
01/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2271	2	2271	2	0.00
01/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2006	2	2006	2	0.00
01/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	3234	3	3234	3	0.00
01/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2920	3	2920	3	0.00
01/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	3074	3	3074	3	0.00
01/04/2011	R208 On 02-February-12			Bond Future	9.03	88.0245	9.0270	88.0245	0.00
01/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3187	3	3187	3	0.00
01/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3332	3	3332	3	0.00
01/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3045	3	3045	3	0.00

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01/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3476	4	3476	4	0.00
01/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	3204	3	3204	3	0.00
01/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3338	4	3338	4	0.00
01/04/2011	R209 On 05-May-11			Bond Future	8.97	73.0584	8.9700	73.0584	21,100.00
01/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	157	0	157	0	0.00
01/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	206	0	206	0	0.00
01/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	117	0	117	0	0.00
01/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	4310	5	4310	5	0.00
01/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	3563	4	3563	4	0.00
01/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3930	5	3930	5	0.00
01/04/2011	R209 On 04-August-11			Bond Future	9.05	74.1169	9.0460	74.1169	0.00
01/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	951	1	951	1	0.00
01/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1056	1	1056	1	0.00
01/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	853	1	853	1	0.00
01/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	7761	7	7761	7	0.00
01/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	418	1	418	1	0.00
01/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5621	6	5621	6	0.00
01/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4989	6	4989	6	0.00
01/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	5300	6	5300	6	0.00
01/04/2011	R209 On 03-November-11			Bond Future	9.12	72.0227	9.1220	72.0227	1,033.00
01/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2236	2	2236	2	0.00
01/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2094	2	2094	2	0.00
01/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2387	2	2387	2	0.00
01/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4867	5	4867	5	0.00
01/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	5372	6	5372	6	0.00
01/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	5113	6	5113	6	0.00
01/04/2011	R209 On 02-February-12			Bond Future	9.20	73.0696	9.1990	73.0696	0.00
01/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3660	3	3660	3	0.00
01/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3491	3	3491	3	0.00
01/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	3833	3	3833	3	0.00
01/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4948	5	4948	5	0.00
01/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	5370	6	5370	6	0.00
01/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	5155	6	5155	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R210 On 05-May-11			Bond Future	125.35	125.6860	125.3517	125.6860	278.00
01/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	598	0	598	0	0.00
01/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	698	0	698	0	0.00
01/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	648	0	648	0	0.00
01/04/2011	R211 On 05-May-11			Bond Future	1.67	105.2029	1.6680	105.2029	539.00
01/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2596	3	2596	3	0.00
01/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2324	2	2324	2	0.00
01/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	2867	3	2867	3	0.00
01/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11			Bond Future	2.43	103.9565	2.4340	103.9565	2,532.00
01/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2262	2	2262	2	0.00
01/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1289	1	1289	1	0.00
01/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1774	2	1774	2	0.00
01/04/2011	R213 On 05-May-11			Bond Future	9.04	81.9057	9.0380	81.9057	0.00
01/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	8325	9	8325	9	0.00
01/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	9238	10	9238	10	0.00
01/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8780	10	8780	10	0.00
01/04/2011	R213 On 04-August-11			Bond Future	9.12	83.0921	9.1220	83.0921	0.00
01/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9850	11	9850	11	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
01/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8942	10	8942	10	0.00
01/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	9394	10	9394	10	0.00
01/04/2011	R213 On 03-November-11			Bond Future	9.21	80.7323	9.2090	80.7323	0.00
01/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	4005	5	4005	5	0.00
01/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	3195	4	3195	4	0.00
01/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	3599	4	3599	4	0.00
01/04/2011	R213 On 02-February-12			Bond Future	9.30	81.9069	9.2990	81.9069	0.00
01/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	2670	3	2670	3	0.00
01/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1891	3	1891	3	0.00
01/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	2279	3	2279	3	0.00
01/04/2011	TRT1 On 05-May-11			Index Future	338.93	337.4400	338.9330	337.4400	100.00
01/04/2011	TRT1 On 04-August-11			Index Future	343.61	342.0930	343.6070	342.0930	0.00
04/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	AL7T On 05-May-11			Index Future	373.77	371.4770	373.7720	371.4770	30.00
04/04/2011	AL7T On 04-August-11			Index Future	379.12	376.7900	379.1220	376.7900	0.00
04/04/2011	ALBI On 05-May-11			Index Future	343.76	341.9050	343.7550	341.9050	1,070.00
04/04/2011	ALBI On 04-August-11			Index Future	348.68	346.7950	348.6760	346.7950	0.00
04/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CRD1 On 05-May-11			Index Future	155.58	155.0510	155.5750	155.0510	2.00
04/04/2011	CRD1 On 04-August-11			Index Future	157.72	157.1900	157.7210	157.1900	0.00
04/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	GOVI On 05-May-11			GOVI	344.90	343.1110	344.8950	343.1110	205.00
04/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	40950	6	40950	6	0.00
04/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	41150	6	41150	6	0.00
04/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	41050	6	41050	6	0.00
04/04/2011	GOVI On 04-August-11			GOVI	349.83	348.0190	349.8320	348.0190	0.00
04/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	18320	0	18320	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18220	0	18220	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18420	0	18420	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2011	IGOV On 05-May-11			Index Future	150.21	149.9990	150.2130	149.9990	61.00
04/04/2011	IGOV On 04-August-11			Index Future	152.36	152.1450	152.3640	152.1450	0.00
04/04/2011	ILBI On 05-May-11			Index Future	406.31	405.9130	406.3130	405.9130	336.00
04/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4000	5.5940	94.4000	2,001.00
04/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3700	5.6260	94.3700	3,001.00
04/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3400	5.6570	94.3400	3,890.00
04/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2300	5.7330	94.2300	2,000.00
04/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1600	5.8200	94.1600	0.00
04/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0300	5.9350	94.0300	14,700.00
04/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6100	6.3760	93.6100	5,591.00
04/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.91	93.0600	6.9090	93.0600	1,090.00
04/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.5500	7.4150	92.5500	2,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1400	7.8110	92.1400	44,710.00
04/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.16	91.8000	8.1580	91.8000	513.00
04/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.49	91.5600	8.4900	91.5600	0.00
04/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/04/2011	OTH1 On 05-May-11			Index Future	337.24	335.0310	337.2400	335.0310	3.00
04/04/2011	OTH1 On 04-August-11			Index Future	342.07	339.8230	342.0670	339.8230	0.00
04/04/2011	R157 On 05-May-11			Bond Future	7.74	122.6836	7.7380	122.6836	2,405.00
04/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	553	0	553	0	0.00
04/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	666	1	666	1	0.00
04/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	365	0	365	0	0.00
04/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	453	0	453	0	0.00
04/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	609	1	609	1	0.00
04/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	727	1	727	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
04/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	412	1	412	1	0.00
04/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	504	1	504	1	0.00
04/04/2011	R157 On 04-August-11			Bond Future	7.89	124.4573	7.8870	124.4573	0.00
04/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	525	0	525	0	0.00
04/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	468	0	468	0	0.00
04/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	588	1	588	1	0.00
04/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1896	2	1896	2	0.00
04/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2168	2	2168	2	0.00
04/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2029	2	2029	2	0.00
04/04/2011	R157 On 03-November-11			Bond Future	8.06	119.4146	8.0550	119.4146	3,694.00
04/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1922	2	1922	2	0.00
04/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2031	2	2031	2	0.00
04/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1817	2	1817	2	0.00
04/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1294	1	1294	1	0.00
04/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1150	1	1150	1	0.00
04/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1220	1	1220	1	0.00
04/04/2011	R157 On 02-February-12			Bond Future	8.25	121.1551	8.2450	121.1551	0.00
04/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2331	2	2331	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2433	2	2433	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2231	2	2231	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1543	2	1543	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1411	2	1411	2	0.00
04/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1476	2	1476	2	0.00
04/04/2011	R186 On 05-May-11			Bond Future	8.83	117.2978	8.8270	117.2978	28,849.00
04/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1066	1	1066	1	0.00
04/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1274	1	1274	1	1.00
04/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	13	0	13	0	5,500.00
04/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	882	1	882	1	0.00
04/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	2065	3	2065	3	0.00
04/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	8050	9	8050	9	0.00
04/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1524	2	1524	2	0.00
04/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1781	2	1781	2	0.00
04/04/2011	R186 On 04-August-11			Bond Future	8.92	113.7055	8.9220	113.7055	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
04/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	830	1	830	1	0.00
04/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	931	1	931	1	0.00
04/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	739	1	739	1	0.00
04/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1041	0	1041	0	600.00
04/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7517	0	7517	0	0.00
04/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2071	0	2071	0	200.00
04/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3115	0	3115	0	0.00
04/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2862	0	2862	0	200.00
04/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	778	0	778	0	600.00
04/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	4109	0	4109	0	0.00
04/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7569	8	7569	8	0.00
04/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6404	0	6404	0	0.00
04/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6780	7	6780	7	0.00
04/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	7168	8	7168	8	0.00
04/04/2011	R186 On 03-November-11			Bond Future	9.02	115.3201	9.0180	115.3201	12,982.00
04/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4024	4	4024	4	0.00
04/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3805	3	3805	3	0.00
04/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4251	4	4251	4	0.00
04/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3967	4	3967	4	0.00
04/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4412	5	4412	5	0.00
04/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4184	5	4184	5	0.00
04/04/2011	R186 On 02-February-12			Bond Future	9.12	111.7148	9.1170	111.7148	0.00
04/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4574	4	4574	4	0.00
04/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4366	4	4366	4	0.00
04/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4787	4	4787	4	0.00
04/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5373	6	5373	6	0.00
04/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5834	6	5834	6	0.00
04/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5599	6	5599	6	0.00
04/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7404	208.7850	208.7404	0.00
04/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1485	1	1485	1	0.00
04/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1535	1	1535	1	0.00
04/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1435	1	1435	1	0.00
04/04/2011	R189 On 05-May-11	207.35	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
04/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11			Bond Future	231.95	231.4975	231.9527	231.4975	0.00
04/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	3	0	3	0	0.00
04/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	97	1	97	1	0.00
04/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	47	1	47	1	0.00
04/04/2011	R201 On 05-May-11			Bond Future	7.36	107.5596	7.3550	107.5596	484.00
04/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1300	1	1300	1	0.00
04/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1446	1	1446	1	0.00
04/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1159	1	1159	1	0.00
04/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	59	0	59	0	0.00
04/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	30	0	30	0	0.00
04/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	42	0	42	0	0.00
04/04/2011	R201 On 04-August-11			Bond Future	7.49	104.7038	7.4920	104.7038	0.00
04/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	510	0	510	0	0.00
04/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	568	1	568	1	0.00
04/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	455	0	455	0	0.00
04/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1334	1	1334	1	0.00
04/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1145	1	1145	1	0.00
04/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1238	1	1238	1	0.00
04/04/2011	R201 On 03-November-11			Bond Future	7.64	106.1882	7.6440	106.1882	0.00
04/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1710	2	1710	2	0.00
04/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1802	2	1802	2	0.00
04/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1620	2	1620	2	0.00
04/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	773	1	773	1	0.00
04/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	681	1	681	1	0.00
04/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	726	1	726	1	0.00
04/04/2011	R201 On 02-February-12			Bond Future	7.82	103.3294	7.8170	103.3294	0.00
04/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1961	2	1961	2	0.00
04/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2046	2	2046	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
04/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1878	2	1878	2	0.00
04/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	901	1	901	1	0.00
04/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	816	1	816	1	0.00
04/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	858	1	858	1	0.00
04/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	0.3590	168.4338	10,539.00
04/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	41774	42	0.00
04/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	42802	43	0.00
04/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	40736	41	0.00
04/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R203 On 05-May-11			Bond Future	8.32	100.4724	8.3150	100.4724	517.00
04/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	519	0	519	0	0.00
04/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	421	0	421	0	0.00
04/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	631	0	631	0	0.00
04/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	704	1	704	1	0.00
04/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	981	1	981	1	0.00
04/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	835	1	835	1	0.00
04/04/2011	R203 On 04-August-11			Bond Future	8.45	101.9246	8.4470	101.9246	0.00
04/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	611	1	611	1	0.00
04/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	546	0	546	0	0.00
04/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	681	1	0.00
04/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2555	3	2555	3	0.00
04/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2899	3	2899	3	0.00
04/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2724	3	2724	3	0.00
04/04/2011	R203 On 03-November-11			Bond Future	8.59	99.2113	8.5890	99.2113	1,416.00
04/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1751	2	1751	2	0.00
04/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1643	1	1643	1	0.00
04/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1863	2	1863	2	0.00
04/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2038	2	2038	2	0.00
04/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2269	3	2269	3	0.00
04/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2151	2	2151	2	0.00
04/04/2011	R203 On 02-February-12			Bond Future	8.74	100.6575	8.7430	100.6575	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
04/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2455	2	2455	2	0.00
04/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2343	2	2343	2	0.00
04/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2571	2	2571	2	0.00
04/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2326	3	2326	3	0.00
04/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2528	3	2528	3	0.00
04/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2425	3	2425	3	0.00
04/04/2011	R204 On 05-May-11			Bond Future	8.46	100.0186	8.4550	100.0186	100.00
04/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	906	1	906	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1063	1	1063	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	763	1	763	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	790	1	790	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	547	1	547	1	0.00
04/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	661	1	661	1	0.00
04/04/2011	R204 On 04-August-11			Bond Future	8.58	97.4325	8.5780	97.4325	0.00
04/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	545	0	545	0	0.00
04/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	611	1	611	1	0.00
04/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	485	0	485	0	0.00
04/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3869	4	3869	4	0.00
04/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3446	4	3446	4	0.00
04/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3654	4	3654	4	0.00
04/04/2011	R204 On 03-November-11			Bond Future	8.71	98.8128	8.7050	98.8128	1,876.00
04/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2425	2	2425	2	0.00
04/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2563	2	2563	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2292	2	2292	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2318	3	2318	3	0.00
04/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2080	2	2080	2	0.00
04/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2196	2	2196	2	0.00
04/04/2011	R204 On 02-February-12			Bond Future	8.84	96.2252	8.8400	96.2252	0.00
04/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3304	3	3304	3	0.00
04/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3444	3	3444	3	0.00
04/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3168	3	3168	3	0.00
04/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2627	3	2627	3	0.00
04/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2415	3	2415	3	0.00

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04/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2519	3	2519	3	0.00
04/04/2011	R206 On 05-May-11			Bond Future	7.06	103.3314	7.0610	103.3314	0.00
04/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1077	1	1077	1	0.00
04/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	966	1	966	1	0.00
04/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1190	1	1190	1	0.00
04/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	14	0	14	0	0.00
04/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	29	0	29	0	0.00
04/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	20	0	20	0	0.00
04/04/2011	R206 On 04-August-11			Bond Future	7.21	101.0609	7.2110	101.0609	0.00
04/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	361	0	361	0	0.00
04/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	320	0	320	0	0.00
04/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	407	0	407	0	0.00
04/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	762	1	762	1	0.00
04/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	897	1	897	1	0.00
04/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	827	1	827	1	0.00
04/04/2011	R206 On 03-November-11			Bond Future	7.38	102.4949	7.3780	102.4949	0.00
04/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1215	1	1215	1	0.00
04/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1150	1	1150	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1282	1	1282	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	447	0	447	0	0.00
04/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	512	1	512	1	0.00
04/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	478	1	478	1	0.00
04/04/2011	R206 On 02-February-12			Bond Future	7.58	100.2256	7.5820	100.2256	0.00
04/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1342	1	1342	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1285	1	1285	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1400	1	1400	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	576	1	576	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	637	1	637	1	0.00
04/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	606	1	606	1	0.00
04/04/2011	R207 On 05-May-11			Bond Future	8.55	93.9163	8.5470	93.9163	1,020.00
04/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	686	1	686	1	0.00
04/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	824	1	824	1	0.00
04/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	564	0	564	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
04/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1123	2	1123	2	0.00
04/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	807	1	807	1	0.00
04/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	956	1	956	1	0.00
04/04/2011	R207 On 04-August-11			Bond Future	8.66	91.6332	8.6630	91.6332	0.00
04/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	834	1	834	1	0.00
04/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	924	1	924	1	0.00
04/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	751	1	751	1	0.00
04/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3381	4	3381	4	0.00
04/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2978	3	2978	3	0.00
04/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3176	4	3176	4	0.00
04/04/2011	R207 On 03-November-11			Bond Future	8.78	92.9362	8.7770	92.9362	600.00
04/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2386	2	2386	2	0.00
04/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2525	2	2525	2	0.00
04/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2251	2	2251	2	0.00
04/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2670	3	2670	3	0.00
04/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2400	3	2400	3	0.00
04/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2533	3	2533	3	0.00
04/04/2011	R207 On 02-February-12			Bond Future	8.90	90.6523	8.8990	90.6523	0.00
04/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3334	3	3334	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3480	3	3480	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3184	3	3184	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2916	3	2916	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2688	3	2688	3	0.00
04/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2803	3	2803	3	0.00
04/04/2011	R208 On 05-May-11			Bond Future	8.60	87.9957	8.6030	87.9957	190.00
04/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	588	0	588	0	0.00
04/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	477	0	477	0	0.00
04/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	715	1	715	1	0.00
04/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1036	1	0.00
04/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1408	2	1408	2	0.00
04/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1213	2	1213	2	0.00
04/04/2011	R208 On 04-August-11			Bond Future	8.71	89.2692	8.7060	89.2692	120.00
04/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	804	1	804	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
04/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	893	1	893	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	721	1	721	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3775	4	3775	4	0.00
04/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3332	4	3332	4	0.00
04/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3550	4	3550	4	0.00
04/04/2011	R208 On 03-November-11			Bond Future	8.81	87.1368	8.8130	87.1368	5,604.00
04/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2390	2	2390	2	0.00
04/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2250	2	2250	2	0.00
04/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2535	2	2535	2	0.00
04/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2610	3	2610	3	0.00
04/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2904	3	2904	3	0.00
04/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2754	3	2754	3	0.00
04/04/2011	R208 On 02-February-12			Bond Future	8.92	88.4081	8.9230	88.4081	0.00
04/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3477	3	3477	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3327	3	3327	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3630	3	3630	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2920	3	2920	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3175	3	3175	3	0.00
04/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3045	3	3045	3	0.00
04/04/2011	R209 On 05-May-11			Bond Future	8.88	73.7619	8.8840	73.7619	21,100.00
04/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	214	0	214	0	0.00
04/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	280	0	280	0	0.00
04/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	161	0	161	0	0.00
04/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3686	4	3686	4	0.00
04/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2969	4	2969	4	0.00
04/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3319	4	3319	4	0.00
04/04/2011	R209 On 04-August-11			Bond Future	8.96	74.8256	8.9570	74.8256	0.00
04/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1116	1	1116	1	0.00
04/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1235	1	1235	1	0.00
04/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1004	1	1004	1	0.00
04/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8353	8	8353	8	0.00
04/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	329	0	329	0	0.00
04/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5090	6	5090	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4487	5	4487	5	0.00
04/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4783	5	4783	5	0.00
04/04/2011	R209 On 03-November-11			Bond Future	9.03	72.7436	9.0300	72.7436	1,033.00
04/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2497	2	2497	2	0.00
04/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2660	2	2660	2	0.00
04/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2342	2	2342	2	0.00
04/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4925	5	4925	5	0.00
04/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4445	5	4445	5	0.00
04/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4679	5	4679	5	0.00
04/04/2011	R209 On 02-February-12			Bond Future	9.10	73.8024	9.1040	73.8024	0.00
04/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3984	4	3984	4	0.00
04/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4167	4	4167	4	0.00
04/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3805	3	3805	3	0.00
04/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4976	5	4976	5	0.00
04/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4574	5	4574	5	0.00
04/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4772	5	4772	5	0.00
04/04/2011	R210 On 05-May-11			Bond Future	125.36	125.3517	125.3597	125.3517	278.00
04/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	590	1	590	1	0.00
04/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	690	1	690	1	0.00
04/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	640	1	640	1	0.00
04/04/2011	R211 On 05-May-11			Bond Future	1.64	105.2084	1.6370	105.2084	539.00
04/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2769	3	2769	3	0.00
04/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3040	3	3040	3	0.00
04/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2497	2	2497	2	0.00
04/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11			Bond Future	2.43	103.7175	2.4330	103.7175	2,532.00
04/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.30	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
04/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2253		2	2253	2	0.00
04/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1279		1	1279	1	0.00
04/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1765		2	1765	2	0.00
04/04/2011	R213 On 05-May-11			Bond Future	8.96		82.6980	8.9610	82.6980	0.00
04/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8632		9	8632	9	0.00
04/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7719		8	7719	8	0.00
04/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8174		9	8174	9	0.00
04/04/2011	R213 On 04-August-11			Bond Future	9.04		83.8948	9.0430	83.8948	0.00
04/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8330		9	8330	9	0.00
04/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9238		10	9238	10	0.00
04/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8782		9	8782	9	0.00
04/04/2011	R213 On 03-November-11			Bond Future	9.13		81.5450	9.1270	81.5450	0.00
04/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3380		4	3380	4	0.00
04/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2569		3	2569	3	0.00
04/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2973		4	2973	4	0.00
04/04/2011	R213 On 02-February-12			Bond Future	9.22		82.7358	9.2150	82.7358	0.00
04/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	2039		3	2039	3	0.00
04/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1261		2	1261	2	0.00
04/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1648		2	1648	2	0.00
04/04/2011	TRT1 On 05-May-11			Index Future	340.71		338.9330	340.7120	338.9330	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	TRT1 On 04-August-11			Index Future	345.41	343.6070	345.4120	343.6070	0.00
05/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	AL7T On 05-May-11			Index Future	373.60	373.7720	373.6030	373.7720	30.00
05/04/2011	AL7T On 04-August-11			Index Future	378.95	379.1220	378.9520	379.1220	0.00
05/04/2011	ALBI On 05-May-11			Index Future	343.79	343.7550	343.7870	343.7550	1,070.00
05/04/2011	ALBI On 04-August-11			Index Future	348.71	348.6760	348.7090	348.6760	0.00
05/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CRD1 On 05-May-11			Index Future	155.57	155.5750	155.5710	155.5750	2.00
05/04/2011	CRD1 On 04-August-11			Index Future	157.72	157.7210	157.7170	157.7210	0.00
05/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	GOVI On 05-May-11			GOVI	344.88	344.8950	344.8750	344.8950	205.00
05/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	41150	4	41150	4	0.00
05/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	41350	4	41350	4	0.00
05/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	41250	4	41250	4	0.00
05/04/2011	GOVI On 04-August-11			GOVI	349.81	349.8320	349.8120	349.8320	0.00
05/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	18120	2	18120	2	0.00
05/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18020	2	18020	2	0.00
05/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18220	2	18220	2	0.00
05/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2011	IGOV On 05-May-11			Index Future	150.21	150.2130	150.2090	150.2130	63.00
05/04/2011	IGOV On 04-August-11			Index Future	152.36	152.3640	152.3600	152.3640	0.00

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05/04/2011	ILBI On 05-May-11			Index Future	406.28	406.3130	406.2820	406.3130	336.00
05/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4060	5.5930	94.4060	2,001.00
05/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3740	5.6210	94.3740	3,001.00
05/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3430	5.6470	94.3430	3,890.00
05/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2670	5.7290	94.2670	2,000.00
05/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1800	5.8240	94.1800	0.00
05/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.95	94.0650	5.9520	94.0650	14,700.00
05/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6240	6.3800	93.6240	5,591.00
05/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.90	93.0910	6.9040	93.0910	1,090.00
05/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.41	92.5850	7.4100	92.5850	2,890.00
05/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1890	7.8070	92.1890	44,710.00
05/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.15	91.8420	8.1480	91.8420	513.00
05/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.48	91.5100	8.4830	91.5100	0.00
05/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
05/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
05/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/04/2011	OTH1 On 05-May-11			Index Future	337.55	337.2400	337.5530	337.2400	3.00
05/04/2011	OTH1 On 04-August-11			Index Future	342.39	342.0670	342.3860	342.0670	0.00
05/04/2011	R157 On 05-May-11			Bond Future	7.76	122.9621	7.7630	122.9621	2,405.00
05/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	493	1	493	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	600	1	600	1	0.00
05/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	318	0	318	0	0.00
05/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	399	0	399	0	0.00
05/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	657	1	657	1	0.00
05/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	782	1	782	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	449	0	449	0	0.00
05/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	546	1	546	1	0.00
05/04/2011	R157 On 04-August-11			Bond Future	7.91	124.7421	7.9140	124.7421	0.00
05/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	491	1	491	1	0.00
05/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	436	0	436	0	0.00
05/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	551	1	551	1	0.00
05/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1963	2	1963	2	0.00
05/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2240	2	2240	2	0.00
05/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2099	2	2099	2	0.00
05/04/2011	R157 On 03-November-11			Bond Future	8.08	119.7033	8.0830	119.7033	3,694.00
05/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1861	2	1861	2	0.00
05/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1967	2	1967	2	0.00
05/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1757	2	1757	2	0.00
05/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1336	1	1336	1	0.00
05/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1187	1	1187	1	0.00
05/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1260	1	1260	1	0.00
05/04/2011	R157 On 02-February-12			Bond Future	8.28	121.4477	8.2760	121.4477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2268	2	2268	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2369	2	2369	2	0.00
05/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2170	2	2170	2	0.00
05/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1586	2	1586	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1452	1	1452	1	0.00
05/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1517	1	1517	1	0.00
05/04/2011	R186 On 05-May-11			Bond Future	8.80	118.0522	8.8000	118.0522	28,849.00
05/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1153	1	1153	1	0.00
05/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1374	1	1374	1	1.00
05/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	14	0	14	0	5,500.00
05/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	956	1	956	1	0.00
05/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1889	2	1889	2	0.00
05/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7801	8	7801	8	0.00
05/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1374	2	1374	2	0.00
05/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1618	2	1618	2	0.00
05/04/2011	R186 On 04-August-11			Bond Future	8.90	114.4720	8.8950	114.4720	0.00
05/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	873	1	873	1	0.00
05/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	979	1	979	1	0.00
05/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	779	1	779	1	0.00
05/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1093	1	1093	1	600.00
05/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7712	8	7712	8	0.00
05/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2160	2	2160	2	200.00
05/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3233	3	3233	3	0.00
05/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2735	3	2735	3	200.00
05/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	728	1	728	1	600.00
05/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3953	4	3953	4	0.00
05/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7364	8	7364	8	0.00
05/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6210	6	6210	6	0.00
05/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6583	7	6583	7	0.00
05/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6966	7	6966	7	0.00
05/04/2011	R186 On 03-November-11			Bond Future	8.99	116.0979	8.9900	116.0979	12,982.00
05/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4143	4	4143	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3919	4	3919	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4374	4	4374	4	0.00
05/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3841	4	3841	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4276	4	4276	4	0.00
05/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4054	4	4054	4	0.00
05/04/2011	R186 On 02-February-12			Bond Future	9.09	112.4943	9.0870	112.4943	2,500.00
05/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4695	5	4695	5	0.00
05/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4483	4	4483	4	0.00
05/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4912	5	4912	5	0.00
05/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5236	5	5236	5	0.00
05/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5689	6	5689	6	0.00
05/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5459	6	5459	6	0.00
05/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7850	208.7894	208.7850	0.00
05/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1489	1	1489	1	0.00
05/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1539	2	1539	2	0.00
05/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1439	1	1439	1	0.00
05/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11			Bond Future	231.97	231.9527	231.9660	231.9527	0.00
05/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	16	0	16	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	84	0	84	0	0.00
05/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	34	0	34	0	0.00
05/04/2011	R201 On 05-May-11			Bond Future	7.39	107.7103	7.3900	107.7103	484.00
05/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1197	1	1197	1	0.00
05/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1340	1	1340	1	0.00
05/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1058	1	1058	1	0.00
05/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	70	0	70	0	0.00
05/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	36	0	36	0	0.00
05/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	51	0	51	0	0.00
05/04/2011	R201 On 04-August-11			Bond Future	7.53	104.8593	7.5290	104.8593	0.00

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05/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	467	1	467	1	0.00
05/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	523	1	523	1	0.00
05/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	416	0	416	0	0.00
05/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1405	1	1405	1	0.00
05/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1210	1	1210	1	0.00
05/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1305	1	1305	1	0.00
05/04/2011	R201 On 03-November-11			Bond Future	7.69	106.3493	7.6850	106.3493	0.00
05/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1635	2	1635	2	0.00
05/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1725	2	1725	2	0.00
05/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1548	2	1548	2	0.00
05/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	815	1	815	1	0.00
05/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	718	1	718	1	0.00
05/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	765	1	765	1	0.00
05/04/2011	R201 On 02-February-12			Bond Future	7.86	103.4883	7.8620	103.4883	0.00
05/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1887	2	1887	2	0.00
05/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1970	2	1970	2	0.00
05/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1805	2	1805	2	0.00
05/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	944	1	944	1	0.00
05/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	856	1	856	1	0.00
05/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	899	1	899	1	0.00
05/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	0.3590	168.4338	10,539.00
05/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	41774	42	0.00
05/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	42802	43	0.00
05/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	40736	41	0.00
05/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R203 On 05-May-11			Bond Future	8.34	100.9220	8.3400	100.9220	517.00
05/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	459	1	459	1	0.00
05/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	368	0	368	0	0.00
05/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	563	1	563	1	0.00
05/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	757	1	757	1	0.00
05/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	1049	1	1049	1	0.00

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05/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	896	1	896	1	0.00
05/04/2011	R203 On 04-August-11			Bond Future	8.47	102.3805	8.4720	102.3805	0.00
05/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	574	1	574	1	0.00
05/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	512	1	512	1	0.00
05/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	641	1	641	1	0.00
05/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2631	3	2631	3	0.00
05/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2981	3	2981	3	0.00
05/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2803	3	2803	3	0.00
05/04/2011	R203 On 03-November-11			Bond Future	8.62	99.6718	8.6150	99.6718	1,416.00
05/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1692	2	1692	2	0.00
05/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1586	2	1586	2	0.00
05/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1801	2	1801	2	0.00
05/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2093	2	2093	2	0.00
05/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2328	2	2328	2	0.00
05/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2209	2	2209	2	0.00
05/04/2011	R203 On 02-February-12			Bond Future	8.77	101.1247	8.7710	101.1247	0.00
05/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2390	2	2390	2	0.00
05/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2279	2	2279	2	0.00
05/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2504	3	2504	3	0.00
05/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2380	2	2380	2	0.00
05/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2584	3	2584	3	0.00
05/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2480	2	2480	2	0.00
05/04/2011	R204 On 05-May-11			Bond Future	8.47	100.5450	8.4690	100.5450	100.00
05/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	852	1	852	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1005	1	1005	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	713	1	713	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	816	1	816	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	566	1	566	1	0.00
05/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	684	1	684	1	0.00
05/04/2011	R204 On 04-August-11			Bond Future	8.59	97.9684	8.5920	97.9684	0.00
05/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	523	1	523	1	0.00
05/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	587	1	587	1	0.00
05/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	0	465	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3922	4	3922	4	0.00
05/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3496	3	3496	3	0.00
05/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3706	4	3706	4	0.00
05/04/2011	R204 On 03-November-11			Bond Future	8.72	99.3620	8.7200	99.3620	1,876.00
05/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2380	2	2380	2	0.00
05/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2516	3	2516	3	0.00
05/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2248	2	2248	2	0.00
05/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2350	2	2350	2	0.00
05/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2109	2	2109	2	0.00
05/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2227	2	2227	2	0.00
05/04/2011	R204 On 02-February-12			Bond Future	8.86	96.7757	8.8560	96.7757	0.00
05/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3255	3	3255	3	0.00
05/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3394	3	3394	3	0.00
05/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3120	3	3120	3	0.00
05/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2658	3	2658	3	0.00
05/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2444	2	2444	2	0.00
05/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2549	3	2549	3	0.00
05/04/2011	R206 On 05-May-11			Bond Future	7.08	103.4234	7.0810	103.4234	0.00
05/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1030	1	1030	1	0.00
05/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	920	1	920	1	0.00
05/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1143	1	1143	1	0.00
05/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	15	0	15	0	0.00
05/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	31	0	31	0	0.00
05/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	22	0	22	0	0.00
05/04/2011	R206 On 04-August-11			Bond Future	7.23	101.1555	7.2330	101.1555	0.00
05/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	341	0	341	0	0.00
05/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	302	0	302	0	0.00
05/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	386	0	386	0	0.00
05/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	790	1	790	1	0.00
05/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	927	1	927	1	0.00
05/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	855	1	855	1	0.00
05/04/2011	R206 On 03-November-11			Bond Future	7.40	102.5904	7.4020	102.5904	0.00
05/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1182	1	1182	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1118	1	1118	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1248	1	1248	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	461	0	461	0	0.00
05/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	528	1	528	1	0.00
05/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	493	0	493	0	0.00
05/04/2011	R206 On 02-February-12			Bond Future	7.61	100.3211	7.6100	100.3211	0.00
05/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1310	1	1310	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1253	1	1253	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1367	1	1367	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	593	1	593	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	654	1	654	1	0.00
05/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	623	1	623	1	0.00
05/04/2011	R207 On 05-May-11			Bond Future	8.56	94.4481	8.5560	94.4481	1,020.00
05/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	650	1	650	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	785	1	785	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	532	1	532	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1142	1	1142	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	819	1	819	1	0.00
05/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	972	1	972	1	0.00
05/04/2011	R207 On 04-August-11			Bond Future	8.67	92.1724	8.6720	92.1724	0.00
05/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	813	1	813	1	0.00
05/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	901	1	901	1	0.00
05/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	730	1	730	1	0.00
05/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3410	3	3410	3	0.00
05/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	3005	3	3005	3	0.00
05/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3205	3	3205	3	0.00
05/04/2011	R207 On 03-November-11			Bond Future	8.79	93.4825	8.7870	93.4825	600.00
05/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2353	2	2353	2	0.00
05/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2491	3	2491	3	0.00
05/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2219	2	2219	2	0.00
05/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2693	3	2693	3	0.00
05/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2421	2	2421	2	0.00
05/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2554	3	2554	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
05/04/2011	R207 On 02-February-12			Bond Future	8.91	91.2040	8.9090	91.2040	0.00
05/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3301	3	3301	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3445	3	3445	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3151	3	3151	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2935	3	2935	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2706	3	2706	3	0.00
05/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2823	3	2823	3	0.00
05/04/2011	R208 On 05-May-11			Bond Future	8.61	88.5496	8.6070	88.5496	190.00
05/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	565	1	565	1	0.00
05/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	456	0	456	0	0.00
05/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	691	1	691	1	0.00
05/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1036	1	0.00
05/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1411	1	1411	1	0.00
05/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1215	1	1215	1	0.00
05/04/2011	R208 On 04-August-11			Bond Future	8.71	89.8336	8.7100	89.8336	120.00
05/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	790	1	790	1	0.00
05/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	879	1	879	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	708	1	708	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3785	4	3785	4	0.00
05/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3342	3	3342	3	0.00
05/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3559	4	3559	4	0.00
05/04/2011	R208 On 03-November-11			Bond Future	8.82	87.7107	8.8170	87.7107	5,604.00
05/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2517	3	2517	3	0.00
05/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2373	2	2373	2	0.00
05/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2233	2	2233	2	0.00
05/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2910	3	2910	3	0.00
05/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2760	3	2760	3	0.00
05/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2615	3	2615	3	0.00
05/04/2011	R208 On 02-February-12			Bond Future	8.93	88.9904	8.9280	88.9904	0.00
05/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3457	3	3457	3	0.00
05/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3307	3	3307	3	0.00
05/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3609	4	3609	4	0.00
05/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2927	3	2927	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
05/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3183	3	3183	3	0.00
05/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3054	3	3054	3	0.00
05/04/2011	R209 On 05-May-11			Bond Future	8.86	74.4297	8.8630	74.4297	21,100.00
05/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	228	0	228	0	0.00
05/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	299	0	299	0	0.00
05/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	172	0	172	0	0.00
05/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3532	4	3532	4	0.00
05/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2824	3	2824	3	0.00
05/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3169	3	3169	3	0.00
05/04/2011	R209 On 04-August-11			Bond Future	8.94	75.5071	8.9350	75.5071	0.00
05/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1158	1	1158	1	0.00
05/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1281	1	1281	1	0.00
05/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1043	1	1043	1	0.00
05/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8502	8	8502	8	0.00
05/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	308	0	308	0	0.00
05/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4959	5	4959	5	0.00
05/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4363	4	4363	4	0.00
05/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4655	5	4655	5	0.00
05/04/2011	R209 On 03-November-11			Bond Future	9.01	73.4384	9.0080	73.4384	1,033.00
05/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2561	2	2561	2	0.00
05/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2727	3	2727	3	0.00
05/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2403	2	2403	2	0.00
05/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4818	5	4818	5	0.00
05/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4344	4	4344	4	0.00
05/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4576	5	4576	5	0.00
05/04/2011	R209 On 02-February-12			Bond Future	9.08	74.5099	9.0820	74.5099	0.00
05/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4060	4	4060	4	0.00
05/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4245	4	4245	4	0.00
05/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3878	4	3878	4	0.00
05/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4884	5	4884	5	0.00
05/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4487	5	4487	5	0.00
05/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4682	5	4682	5	0.00
05/04/2011	R210 On 05-May-11			Bond Future	125.37	125.3597	125.3671	125.3597	278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	583	1	583	1	0.00
05/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	683	1	683	1	0.00
05/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	633	1	633	1	0.00
05/04/2011	R211 On 05-May-11			Bond Future	1.64	105.3815	1.6360	105.3815	539.00
05/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2775	3	2775	3	0.00
05/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3045	3	3045	3	0.00
05/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2503	2	2503	2	0.00
05/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11			Bond Future	2.45	103.7270	2.4530	103.7270	2,532.00
05/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2444	2	2444	2	0.00
05/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1470	1	1470	1	0.00
05/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1956	2	1956	2	0.00
05/04/2011	R213 On 05-May-11			Bond Future	8.94	83.3040	8.9350	83.3040	0.00
05/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8426	9	8426	9	0.00
05/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7513	8	7513	8	0.00
05/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7967	8	7967	8	0.00
05/04/2011	R213 On 04-August-11			Bond Future	9.02	84.5069	9.0160	84.5069	0.00
05/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8119	8	8119	8	0.00
05/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9028	9	9028	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8572		9	8572	9	0.00
05/04/2011	R213 On 03-November-11			Bond Future	9.10		82.1705	9.1000	82.1705	0.00
05/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0		0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0		0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0		0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3172		3	3172	3	0.00
05/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2362		3	2362	3	0.00
05/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2765		3	2765	3	0.00
05/04/2011	R213 On 02-February-12			Bond Future	9.19		83.3663	9.1870	83.3663	0.00
05/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0		0	0	0	0.00
05/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0		0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0		0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1827		2	1827	2	0.00
05/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1049		1	1049	1	0.00
05/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1437		2	1437	2	0.00
05/04/2011	TRT1 On 05-May-11			Index Future	340.74		340.7120	340.7350	340.7120	100.00
05/04/2011	TRT1 On 04-August-11			Index Future	345.44		345.4120	345.4360	345.4120	0.00
06/04/2011	0106 On 22-December-14			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0357 On 15-September-17			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0403 On 21-December-18			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0457 On 15-January-20			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0703 On 15-January-20			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0757 On 15-January-20			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0804 On 31-March-21			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0807 On 31-March-21			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0857 On 31-March-21			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0904 On 31-March-36			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0908 On 31-March-36			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0957 On 31-March-36			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	0986 On 31-March-36			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	1386 On 28-February-31			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	1409 On 28-February-41			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
06/04/2011	5701 On 15-September-15			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	AL7T On 05-May-11			Index Future	374.99	373.6030	374.9920	373.6030	30.00
06/04/2011	AL7T On 04-August-11			Index Future	380.36	378.9520	380.3620	378.9520	0.00
06/04/2011	ALBI On 05-May-11			Index Future	344.79	343.7870	344.7930	343.7870	1,070.00
06/04/2011	ALBI On 04-August-11			Index Future	349.73	348.7090	349.7310	348.7090	0.00
06/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CRD1 On 05-May-11			Index Future	155.82	155.5710	155.8170	155.5710	2.00
06/04/2011	CRD1 On 04-August-11			Index Future	157.97	157.7170	157.9680	157.7170	0.00
06/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	GOVI On 05-May-11			GOVI	345.82	344.8750	345.8230	344.8750	205.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	31670	4	31670	4	0.00
06/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	31870	4	31870	4	0.00
06/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	31770	4	31770	4	0.00
06/04/2011	GOVI On 04-August-11			GOVI	350.78	349.8120	350.7750	349.8120	0.00
06/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	27750	2	27750	2	0.00
06/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	27650	2	27650	2	0.00
06/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	27850	2	27850	2	0.00
06/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2011	IGOV On 05-May-11			Index Future	150.17	150.2090	150.1680	150.2090	63.00
06/04/2011	IGOV On 04-August-11			Index Future	152.32	152.3600	152.3180	152.3600	0.00
06/04/2011	ILBI On 05-May-11			Index Future	406.35	406.2820	406.3540	406.2820	336.00
06/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4070	5.5900	94.4070	2,001.00
06/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3790	5.6200	94.3790	3,001.00
06/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3530	5.6500	94.3530	3,890.00
06/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2710	5.7100	94.2710	2,000.00
06/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.79	94.1760	5.7900	94.1760	0.00
06/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.92	94.0480	5.9200	94.0480	14,700.00
06/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6200	6.3400	93.6200	5,591.00
06/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.0960	6.8400	93.0960	1,090.00
06/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34	92.5900	7.3400	92.5900	2,890.00
06/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.74	92.1930	7.7400	92.1930	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.09	91.8520	8.0900	91.8520	513.00
06/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.34	91.5170	8.3400	91.5170	0.00
06/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
06/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
06/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2011	OTH1 On 05-May-11			Index Future	338.87	337.5530	338.8710	337.5530	3.00
06/04/2011	OTH1 On 04-August-11			Index Future	343.72	342.3860	343.7230	342.3860	0.00
06/04/2011	R157 On 05-May-11			Bond Future	7.74	122.8596	7.7380	122.8596	2,405.00
06/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	536	0	536	0	0.00
06/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	649	1	649	1	0.00
06/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	436	0	436	0	0.00
06/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	348	0	348	0	0.00
06/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	710	1	710	1	0.00
06/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	592	1	592	1	0.00
06/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	395	0	395	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
06/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	487	1	487	1	0.00
06/04/2011	R157 On 04-August-11			Bond Future	7.89	124.6381	7.8870	124.6381	0.00
06/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	517	0	517	0	0.00
06/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	580	1	580	1	0.00
06/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	461	0	461	0	0.00
06/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	243	0	243	0	1,320.00
06/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1850	0	1850	0	0.00
06/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	647	0	647	0	440.00
06/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	968	0	968	0	0.00
06/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1304	0	1304	0	440.00
06/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	651	0	651	0	1,320.00
06/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1760	0	1760	0	0.00
06/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2161	2	2161	2	0.00
06/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2929	0	2929	0	0.00
06/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1888	2	1888	2	0.00
06/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2021	2	2021	2	0.00
06/04/2011	R157 On 03-November-11			Bond Future	8.05	119.6022	8.0540	119.6022	3,684.00
06/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1917	2	1917	2	0.00
06/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2026	2	2026	2	0.00
06/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1812	2	1812	2	0.00
06/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1286	1	1286	1	0.00
06/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1141	1	1141	1	0.00
06/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1211	1	1211	1	0.00
06/04/2011	R157 On 02-February-12			Bond Future	8.25	121.3433	8.2450	121.3433	0.00
06/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2325	2	2325	2	0.00
06/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2427	2	2427	2	0.00
06/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2225	2	2225	2	0.00
06/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1537	2	1537	2	0.00
06/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1405	1	1405	1	0.00
06/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1470	2	1470	2	0.00
06/04/2011	R186 On 05-May-11			Bond Future	8.74	118.3023	8.7370	118.3023	29,349.00
06/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1415	1	1415	1	0.00
06/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1668	1	1668	1	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1187		1	1187	1	0.00
06/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	21		0	21	0	5,500.00
06/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1534		2	1534	2	0.00
06/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7221		8	7221	8	0.00
06/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1081		1	1081	1	0.00
06/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1294		2	1294	2	0.00
06/04/2011	R186 On 04-August-11			Bond Future	8.83		114.7170	8.8290	114.7170	0.00
06/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1002		1	1002	1	0.00
06/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1119		1	1119	1	0.00
06/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	896		1	896	1	0.00
06/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1245		1	1245	1	600.00
06/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8210		8	8210	8	0.00
06/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2409		2	2409	2	200.00
06/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3556		3	3556	3	0.00
06/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2455		3	2455	3	200.00
06/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	623		1	623	1	600.00
06/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3600		4	3600	4	0.00
06/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6879		7	6879	7	0.00
06/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5760		6	5760	6	0.00
06/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6120		7	6120	7	0.00
06/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6493		7	6493	7	0.00
06/04/2011	R186 On 03-November-11			Bond Future	8.92		116.3471	8.9220	116.3471	12,982.00
06/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4458		4	4458	4	0.00
06/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4223		4	4223	4	0.00
06/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4699		4	4699	4	0.00
06/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3558		4	3558	4	0.00
06/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3972		4	3972	4	0.00
06/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3760		4	3760	4	0.00
06/04/2011	R186 On 02-February-12			Bond Future	9.02		112.7559	9.0170	112.7559	2,500.00
06/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4999		5	4999	5	0.00
06/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4779		4	4779	4	0.00
06/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5224		5	5224	5	0.00
06/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4934		5	4934	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
06/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5371	6	5371	6	0.00
06/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5149	5	5149	5	0.00
06/04/2011	R189 On 05-May-11			Bond Future	208.80	208.7894	208.8019	208.7894	0.00
06/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1502	1	1502	1	0.00
06/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1552	2	1552	2	0.00
06/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1452	1	1452	1	0.00
06/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11			Bond Future	232.01	231.9660	232.0053	231.9660	0.00
06/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	5	0	5	0	0.00
06/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	55	0	55	0	0.00
06/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	45	0	45	0	0.00
06/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R201 On 05-May-11			Bond Future	7.37	107.5981	7.3650	107.5981	484.00
06/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1266	1	1266	1	0.00
06/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1124	1	1124	1	0.00
06/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1412	1	1412	1	0.00
06/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	28	0	28	0	0.00
06/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	56	0	56	0	0.00
06/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	40	0	40	0	0.00
06/04/2011	R201 On 04-August-11			Bond Future	7.50	104.7486	7.5030	104.7486	0.00
06/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	491	0	491	0	0.00
06/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	549	1	549	1	0.00
06/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	438	0	438	0	0.00
06/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1350	1	1350	1	0.00
06/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1159	1	1159	1	0.00
06/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1251	1	1251	1	0.00
06/04/2011	R201 On 03-November-11			Bond Future	7.66	106.2354	7.6560	106.2354	0.00
06/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1684	2	1684	2	0.00
06/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1775	2	1775	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
06/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1595	2	1595	2	0.00
06/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	782	1	782	1	0.00
06/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	687	1	687	1	0.00
06/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	733	1	733	1	0.00
06/04/2011	R201 On 02-February-12			Bond Future	7.83	103.3729	7.8310	103.3729	0.00
06/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1934	2	1934	2	0.00
06/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2018	2	2018	2	0.00
06/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1852	2	1852	2	0.00
06/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	911	1	911	1	0.00
06/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	824	1	824	1	0.00
06/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	867	1	867	1	0.00
06/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	0.3580	168.4338	10,539.00
06/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41804	42	41804	42	0.00
06/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42832	43	42832	43	0.00
06/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40765	41	40765	41	0.00
06/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R203 On 05-May-11			Bond Future	8.29	100.8009	8.2850	100.8009	517.00
06/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	562	0	562	0	0.00
06/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	682	1	682	1	0.00
06/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	457	0	457	0	0.00
06/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	871	1	871	1	0.00
06/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	609	1	609	1	0.00
06/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	732	1	732	1	0.00
06/04/2011	R203 On 04-August-11			Bond Future	8.42	102.2639	8.4150	102.2639	0.00
06/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	644	1	644	1	0.00
06/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	576	1	576	1	0.00
06/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	718	1	718	1	0.00
06/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2442	3	2442	3	0.00
06/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2779	3	2779	3	0.00
06/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2607	3	2607	3	0.00
06/04/2011	R203 On 03-November-11			Bond Future	8.56	99.5553	8.5550	99.5553	1,416.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1816	2	1816	2	0.00
06/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	1705	2	0.00
06/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1930	2	1930	2	0.00
06/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1952	2	1952	2	0.00
06/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2178	2	2178	2	0.00
06/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2063	2	2063	2	0.00
06/04/2011	R203 On 02-February-12			Bond Future	8.71	101.0044	8.7070	101.0044	0.00
06/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2528	2	2528	2	0.00
06/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2413	2	2413	2	0.00
06/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2645	3	2645	3	0.00
06/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2245	2	2245	2	0.00
06/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2443	3	2443	3	0.00
06/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2343	2	2343	2	0.00
06/04/2011	R204 On 05-May-11			Bond Future	8.42	100.4688	8.4190	100.4688	100.00
06/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	994	1	994	1	0.00
06/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	839	1	839	1	0.00
06/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1163	1	1163	1	0.00
06/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	451	1	451	1	0.00
06/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	670	1	670	1	0.00
06/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	553	1	553	1	0.00
06/04/2011	R204 On 04-August-11			Bond Future	8.54	97.8947	8.5410	97.8947	0.00
06/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	582	1	582	1	0.00
06/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	651	1	651	1	0.00
06/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	518	0	518	0	0.00
06/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3706	4	3706	4	0.00
06/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3291	3	3291	3	0.00
06/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3496	4	3496	4	0.00
06/04/2011	R204 On 03-November-11			Bond Future	8.67	99.2855	8.6660	99.2855	1,876.00
06/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2521	2	2521	2	0.00
06/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2662	3	2662	3	0.00
06/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2384	2	2384	2	0.00
06/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2210	2	2210	2	0.00
06/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1979	2	1979	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
06/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2092	2	2092	2	0.00
06/04/2011	R204 On 02-February-12			Bond Future	8.80	96.6968	8.7990	96.6968	0.00
06/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3409	3	3409	3	0.00
06/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3551	3	3551	3	0.00
06/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3270	3	3270	3	0.00
06/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2527	3	2527	3	0.00
06/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2320	2	2320	2	0.00
06/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2421	3	2421	3	0.00
06/04/2011	R206 On 05-May-11			Bond Future	7.07	103.3750	7.0720	103.3750	0.00
06/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1049	1	1049	1	0.00
06/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1163	1	1163	1	0.00
06/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	938	1	938	1	0.00
06/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	27	0	27	0	0.00
06/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	13	0	13	0	0.00
06/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	19	0	19	0	0.00
06/04/2011	R206 On 04-August-11			Bond Future	7.22	101.1071	7.2230	101.1071	0.00
06/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	347	0	0.00
06/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	307	0	307	0	0.00
06/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	392	0	392	0	0.00
06/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	774	1	774	1	0.00
06/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	910	1	910	1	0.00
06/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	839	1	839	1	0.00
06/04/2011	R206 On 03-November-11			Bond Future	7.39	102.5426	7.3910	102.5426	0.00
06/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1195	1	1195	1	0.00
06/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1130	1	1130	1	0.00
06/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1261	1	1261	1	0.00
06/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	452	0	452	0	0.00
06/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	518	1	518	1	0.00
06/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	484	0	484	0	0.00
06/04/2011	R206 On 02-February-12			Bond Future	7.60	100.2715	7.5970	100.2715	0.00
06/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1323	1	1323	1	0.00
06/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1266	1	1266	1	0.00
06/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1381	1	1381	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
06/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	584	1	584	1	0.00
06/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	644	1	644	1	0.00
06/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	613	1	613	1	0.00
06/04/2011	R207 On 05-May-11			Bond Future	8.49	94.3964	8.4870	94.3964	1,020.00
06/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	827	1	827	1	0.00
06/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	686	1	686	1	0.00
06/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	984	1	984	1	0.00
06/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	622	1	622	1	0.00
06/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	900	1	900	1	0.00
06/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	752	1	752	1	0.00
06/04/2011	R207 On 04-August-11			Bond Future	8.60	92.1222	8.6000	92.1222	0.00
06/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	934	1	934	1	0.00
06/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1032	1	1032	1	0.00
06/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	843	1	843	1	0.00
06/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3121	3	3121	3	0.00
06/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2734	3	2734	3	0.00
06/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2923	3	2923	3	0.00
06/04/2011	R207 On 03-November-11			Bond Future	8.71	93.4282	8.7120	93.4282	600.00
06/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2557	2	2557	2	0.00
06/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2702	2	2702	2	0.00
06/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2416	2	2416	2	0.00
06/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2482	3	2482	3	0.00
06/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2223	2	2223	2	0.00
06/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2350	3	2350	3	0.00
06/04/2011	R207 On 02-February-12			Bond Future	8.83	91.1512	8.8300	91.1512	0.00
06/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3526	3	3526	3	0.00
06/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3677	3	3677	3	0.00
06/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3371	3	3371	3	0.00
06/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2738	3	2738	3	0.00
06/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2520	3	2520	3	0.00
06/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2630	3	2630	3	0.00
06/04/2011	R208 On 05-May-11			Bond Future	8.52	88.5254	8.5230	88.5254	190.00
06/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	771	1	771	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
06/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	925	1	925	1	0.00
06/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	634	0	634	0	0.00
06/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1080	1	1080	1	0.00
06/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	761	1	761	1	0.00
06/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	911	1	911	1	0.00
06/04/2011	R208 On 04-August-11			Bond Future	8.62	89.8100	8.6230	89.8100	120.00
06/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	940	1	940	1	0.00
06/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1040	1	1040	1	0.00
06/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	847	1	847	1	0.00
06/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3409	4	3409	4	0.00
06/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2988	3	2988	3	0.00
06/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3194	4	3194	4	0.00
06/04/2011	R208 On 03-November-11			Bond Future	8.73	87.6877	8.7270	87.6877	5,604.00
06/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2631	2	2631	2	0.00
06/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2481	2	2481	2	0.00
06/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2784	3	2784	3	0.00
06/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2362	3	2362	3	0.00
06/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2638	3	2638	3	0.00
06/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2498	3	2498	3	0.00
06/04/2011	R208 On 02-February-12			Bond Future	8.83	88.9623	8.8340	88.9623	0.00
06/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3744	3	3744	3	0.00
06/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3587	3	3587	3	0.00
06/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3903	4	3903	4	0.00
06/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2690	3	2690	3	0.00
06/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2933	3	2933	3	0.00
06/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2810	3	2810	3	0.00
06/04/2011	R209 On 05-May-11			Bond Future	8.81	74.5943	8.8100	74.5943	21,100.00
06/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	289	0	289	0	0.00
06/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	219	0	219	0	0.00
06/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	374	0	374	0	0.00
06/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2481	3	2481	3	0.00
06/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3161	4	3161	4	0.00
06/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2812	3	2812	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
06/04/2011	R209 On 04-August-11			Bond Future	8.88	75.6772	8.8810	75.6772	0.00
06/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1282	1	1282	1	0.00
06/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1415	1	1415	1	0.00
06/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8880	9	8880	9	0.00
06/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1157	1	1157	1	0.00
06/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4653	5	4653	5	0.00
06/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	266	0	266	0	0.00
06/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4077	4	4077	4	0.00
06/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4359	5	4359	5	0.00
06/04/2011	R209 On 03-November-11			Bond Future	8.95	73.6061	8.9520	73.6061	1,033.00
06/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2742	3	2742	3	0.00
06/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2916	3	2916	3	0.00
06/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2577	2	2577	2	0.00
06/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4562	5	4562	5	0.00
06/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4103	4	4103	4	0.00
06/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4327	5	4327	5	0.00
06/04/2011	R209 On 02-February-12			Bond Future	9.03	74.6754	9.0250	74.6754	0.00
06/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4275	4	4275	4	0.00
06/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4466	4	4466	4	0.00
06/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4087	4	4087	4	0.00
06/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4661	5	4661	5	0.00
06/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4276	4	4276	4	0.00
06/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4466	5	4466	5	0.00
06/04/2011	R210 On 05-May-11			Bond Future	125.39	125.3671	125.3893	125.3671	278.00
06/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	561	1	561	1	0.00
06/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	661	1	661	1	0.00
06/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	611	1	611	1	0.00
06/04/2011	R211 On 05-May-11			Bond Future	1.63	105.3871	1.6330	105.3871	539.00
06/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2791	3	2791	3	0.00
06/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3062	3	3062	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
06/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2520	3	2520	3	0.00
06/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11			Bond Future	2.45	103.5362	2.4510	103.5362	2,532.00
06/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2425	2	2425	2	0.00
06/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1451	1	1451	1	0.00
06/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1936	2	1936	2	0.00
06/04/2011	R213 On 05-May-11			Bond Future	8.87	83.5101	8.8720	83.5101	0.00
06/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7923	8	7923	8	0.00
06/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7010	8	7010	8	0.00
06/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7465	8	7465	8	0.00
06/04/2011	R213 On 04-August-11			Bond Future	8.95	84.7177	8.9510	84.7177	0.00
06/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7608	8	7608	8	0.00
06/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8517	9	8517	9	0.00
06/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8061	9	8061	9	0.00
06/04/2011	R213 On 03-November-11			Bond Future	9.03	82.3781	9.0330	82.3781	0.00
06/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2654	3	2654	3	0.00
06/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1843	2	1843	2	0.00
06/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2247	3	2247	3	0.00
06/04/2011	R213 On 02-February-12			Bond Future	9.12	83.5781	9.1180	83.5781	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
06/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1302	2	1302	2	0.00
06/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	523	1	523	1	0.00
06/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	911	1	911	1	0.00
06/04/2011	TRT1 On 05-May-11			Index Future	341.69	340.7350	341.6900	340.7350	100.00
06/04/2011	TRT1 On 04-August-11			Index Future	346.41	345.4360	346.4060	345.4360	0.00