



Derivatives Monthly Statistics Report

For May 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	AL7T On 05-May-11			Index Future	377.40	376.5480	377.4020	376.5480	0.00
03/05/2011	AL7T On 04-August-11			Index Future	382.84	381.9720	382.8440	381.9720	30.00
03/05/2011	AL7T On 03-November-11			Index Future	388.36	387.4750	388.3630	387.4750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	ALBI On 05-May-11			Index Future	347.02	346.2560	347.0150	346.2560	260.00
03/05/2011	ALBI On 04-August-11			Index Future	352.02	351.2430	352.0190	351.2430	895.00
03/05/2011	ALBI On 03-November-11			Index Future	357.09	356.3040	357.0940	356.3040	0.00
03/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CRD1 On 05-May-11			Index Future	156.84	156.5900	156.8390	156.5900	0.00
03/05/2011	CRD1 On 04-August-11			Index Future	159.01	158.7590	159.0120	158.7590	2.00
03/05/2011	CRD1 On 03-November-11			Index Future	161.14	160.8810	161.1380	160.8810	0.00
03/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	GOVI On 05-May-11			GOVI	347.97	347.2580	347.9690	347.2580	72.00
03/05/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	10210	2	10210	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	GOVI On 05-May-11	349.01	Put	GOVI	10410	2	10410	2	0.00
03/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	10310	2	10310	2	0.00
03/05/2011	GOVI On 04-August-11			GOVI	352.99	352.2600	352.9870	352.2600	134.00
03/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	49870	4	49870	4	0.00
03/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	49770	4	49770	4	0.00
03/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	49970	4	49970	4	0.00
03/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11			GOVI	358.08	357.3350	358.0750	357.3350	0.00
03/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	10750	0	10750	0	0.00
03/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	10650	0	10650	0	0.00
03/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	10850	0	10850	0	0.00
03/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2011	IGOV On 05-May-11			Index Future	150.80	150.6780	150.8030	150.6780	67.00
03/05/2011	IGOV On 04-August-11			Index Future	152.98	152.8490	152.9770	152.8490	910.00
03/05/2011	IGOV On 03-November-11			Index Future	155.18	155.0510	155.1820	155.0510	0.00
03/05/2011	ILBI On 05-May-11			Index Future	408.13	408.1250	408.1270	408.1250	0.00
03/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4050	5.5860	94.4050	3,001.00
03/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3900	5.6040	94.3900	3,890.00
03/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3540	5.6320	94.3540	2,000.00
03/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.68	94.2840	5.6800	94.2840	0.00
03/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1370	5.8070	94.1370	14,700.00
03/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.91	94.0480	5.9130	94.0480	0.00

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03/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.18	93.7840	6.1780	93.7840	5,591.00
03/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.55	93.4020	6.5500	93.4020	1,090.00
03/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.00	92.9400	7.0030	92.9400	2,890.00
03/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.42	92.5140	7.4210	92.5140	44,710.00
03/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.79	92.1570	7.7850	92.1570	490.00
03/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.12	91.8350	8.1200	91.8350	290.00
03/05/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2011	OTH1 On 05-May-11			Index Future	341.50	340.4840	341.4990	340.4840	0.00
03/05/2011	OTH1 On 04-August-11			Index Future	346.42	345.3890	346.4230	345.3890	3.00
03/05/2011	OTH1 On 03-November-11			Index Future	351.42	350.3650	351.4170	350.3650	0.00
03/05/2011	R157 On 05-May-11			Bond Future	7.62	123.3401	7.6200	123.3401	705.00
03/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	539	1	539	1	0.00
03/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	740	1	740	1	0.00
03/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	190	0	190	0	0.00
03/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	349	0	349	0	0.00
03/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	20	0	20	0	0.00
03/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	66	0	66	0	0.00
03/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	1	0	1	0	0.00
03/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	5	0	5	0	0.00
03/05/2011	R157 On 04-August-11			Bond Future	7.76	125.1361	7.7560	125.1361	2,365.00
03/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	519	1	519	1	1,000.00
03/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	590	1	590	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	454	0	454	0	0.00
03/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	214	0	214	0	1,320.00
03/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2054	2	2054	2	0.00

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03/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	667	1	667	1	440.00
03/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1037	1	1037	1	0.00
03/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	867	1	867	1	440.00
03/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	349	0	349	0	1,320.00
03/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1274	1	1274	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1647	2	1647	2	0.00
03/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2394	3	2394	3	0.00
03/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1392	2	1392	2	0.00
03/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1516	2	1516	2	0.00
03/05/2011	R157 On 03-November-11			Bond Future	7.91	120.1125	7.9110	120.1125	3,684.00
03/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2000	2	2000	2	0.00
03/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1882	2	1882	2	0.00
03/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2122	2	2122	2	0.00
03/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	719	1	719	1	0.00
03/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	838	1	838	1	0.00
03/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	776	1	776	1	0.00
03/05/2011	R157 On 02-February-12			Bond Future	8.09	121.8461	8.0940	121.8461	0.00
03/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2382	2	2382	2	0.00
03/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2494	3	2494	3	0.00
03/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2272	2	2272	2	0.00
03/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1074	1	1074	1	0.00
03/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	962	1	962	1	0.00
03/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1017	1	1017	1	0.00
03/05/2011	R157 On 03-May-12			Bond Future	8.21	117.0886	8.2050	117.0886	0.00
03/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1827	0	1827	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1741	0	1741	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1915	0	1915	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1616	0	1616	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1757	0	1757	0	0.00
03/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1685	0	1685	0	0.00
03/05/2011	R186 On 05-May-11			Bond Future	8.62	119.6588	8.6190	119.6588	11,740.00
03/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	1250	1	1250	1	0.00
03/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1701	2	1701	2	0.00

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03/05/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
03/05/2011	R186 On 05-May-11	8.70	Call	Bond Future	830	1	830	1	0.00
03/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	66	0	66	0	0.00
03/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6090	6	6090	6	0.00
03/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	4	0	4	0	0.00
03/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	18	0	18	0	0.00
03/05/2011	R186 On 04-August-11			Bond Future	8.71	116.1113	8.7050	116.1113	19,476.00
03/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	949	1	949	1	0.00
03/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1079	1	1079	1	0.00
03/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	833	1	833	1	0.00
03/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1220	1	1220	1	600.00
03/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9023	9	9023	9	0.00
03/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2550	2	2550	2	200.00
03/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3865	4	3865	4	0.00
03/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1620	2	1620	2	200.00
03/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	292	0	292	0	600.00
03/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2596	3	2596	3	0.00
03/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5671	6	5671	6	0.00
03/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4591	5	4591	5	0.00
03/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4936	5	4936	5	0.00
03/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5295	6	5295	6	0.00
03/05/2011	R186 On 03-November-11			Bond Future	8.79	117.7683	8.7930	117.7683	13,791.00
03/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4722	5	4722	5	0.00
03/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4989	5	4989	5	0.00
03/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4462	4	4462	4	0.00
03/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3043	3	3043	3	0.00
03/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2680	3	2680	3	0.00
03/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2857	3	2857	3	0.00
03/05/2011	R186 On 02-February-12			Bond Future	8.89	114.1755	8.8860	114.1755	2,500.00
03/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5161	5	5161	5	0.00
03/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4923	5	4923	5	0.00
03/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5407	5	5407	5	0.00
03/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3955	4	3955	4	0.00

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03/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4353	5	4353	5	0.00
03/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4149	5	4149	5	0.00
03/05/2011	R186 On 03-May-12			Bond Future	8.95	116.1106	8.9500	116.1106	0.00
03/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5444	0	5444	0	0.00
03/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5687	1	5687	1	0.00
03/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5212	0	5212	0	0.00
03/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5212	0	5212	0	0.00
03/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4813	0	4813	0	0.00
03/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5006	0	5006	0	0.00
03/05/2011	R189 On 05-May-11			Bond Future	209.05	208.9341	209.0496	208.9341	0.00
03/05/2011	R189 On 05-May-11	207.30	Call	Bond Future	1750	2	1750	2	0.00
03/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1800	2	1800	2	0.00
03/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1700	2	1700	2	0.00
03/05/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11			Bond Future	212.10	211.9780	212.0972	211.9780	0.00
03/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	97	0	97	0	0.00
03/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	147	0	147	0	0.00
03/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	47	0	47	0	0.00
03/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11			Bond Future	233.09	233.0575	233.0894	233.0575	0.00
03/05/2011	R197 On 05-May-11	232.00	Call	Bond Future	1089	1	1089	1	0.00
03/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	1039	1	1039	1	0.00
03/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1139	1	1139	1	0.00
03/05/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11			Bond Future	231.60	231.5644	231.5989	231.5644	0.00
03/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	99	0	99	0	0.00
03/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	49	0	49	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	149	0	149	0	0.00
03/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11			Bond Future	7.23	108.0287	7.2290	108.0287	170.00
03/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1664	2	1664	2	0.00
03/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1822	2	1822	2	0.00
03/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1506	1	1506	1	0.00
03/05/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 04-August-11			Bond Future	7.35	105.1953	7.3520	105.1953	0.00
03/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	536	1	536	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	605	1	605	1	0.00
03/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	472	0	472	0	0.00
03/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	931	1	931	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	762	1	762	1	0.00
03/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	843	1	843	1	0.00
03/05/2011	R201 On 03-November-11			Bond Future	7.49	106.6921	7.4890	106.6921	314.00
03/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1816	2	1816	2	0.00
03/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1714	2	1714	2	0.00
03/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1920	2	1920	2	0.00
03/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	367	1	367	1	0.00
03/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	435	1	435	1	0.00
03/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	400	1	400	1	0.00
03/05/2011	R201 On 02-February-12			Bond Future	7.65	103.8250	7.6520	103.8250	0.00
03/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2148	2	2148	2	0.00
03/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2240	2	2240	2	0.00
03/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2058	2	2058	2	0.00
03/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	657	1	657	1	0.00
03/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	586	1	586	1	0.00
03/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	620	1	620	1	0.00
03/05/2011	R201 On 03-May-12			Bond Future	7.74	105.5772	7.7370	105.5772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1282	0	1282	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1216	0	1216	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1350	0	1350	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1201	0	1201	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1304	0	1304	0	0.00
03/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1251	0	1251	0	0.00
03/05/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3290	169.3150	451.00
03/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	42656	43	0.00
03/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	43684	44	0.00
03/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	41617	42	0.00
03/05/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11			Bond Future	0.28	169.1606	0.2790	169.1606	10,088.00
03/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19676	20	19676	20	0.00
03/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	20935	21	20935	21	0.00
03/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18403	18	18403	18	0.00
03/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R203 On 05-May-11			Bond Future	8.18	101.5500	8.1800	101.5500	516.00
03/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	378	0	378	0	0.00
03/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	203	0	203	0	0.00
03/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	594	1	594	1	0.00
03/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	10	0	10	0	0.00
03/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	105	0	105	0	0.00
03/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	37	0	37	0	0.00
03/05/2011	R203 On 04-August-11			Bond Future	8.30	103.0315	8.3020	103.0315	0.00
03/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	600	1	600	1	0.00
03/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	525	1	525	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	681	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1875	2	1875	2	0.00
03/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2198	2	2198	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2033	2	2033	2	0.00
03/05/2011	R203 On 03-November-11			Bond Future	8.43	100.3383	8.4340	100.3383	1,633.00
03/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1856	2	1856	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1983	2	1983	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1736	2	1736	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1664	2	1664	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1460	2	1460	2	0.00
03/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1558	2	1558	2	0.00
03/05/2011	R203 On 02-February-12			Bond Future	8.58	101.7852	8.5830	101.7852	0.00
03/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2620	3	2620	3	0.00
03/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2496	3	2496	3	0.00
03/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2747	3	2747	3	0.00
03/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1811	2	1811	2	0.00
03/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1990	2	1990	2	0.00
03/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1899	2	1899	2	0.00
03/05/2011	R203 On 03-May-12			Bond Future	8.68	99.3404	8.6820	99.3404	0.00
03/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2522	0	2522	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2405	0	2405	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2644	0	2644	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2154	0	2154	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2330	0	2330	0	0.00
03/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2239	0	2239	0	0.00
03/05/2011	R204 On 05-May-11			Bond Future	8.33	101.2232	8.3250	101.2232	0.00
03/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	957	1	957	1	0.00
03/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	1227	1	1227	1	0.00
03/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	693	1	693	1	0.00
03/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	9	0	9	0	0.00
03/05/2011	R204 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R204 On 05-May-11	8.50	Put	Bond Future	1	0	1	0	0.00
03/05/2011	R204 On 04-August-11			Bond Future	8.44	98.6676	8.4390	98.6676	0.00
03/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	493	1	493	1	0.00
03/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	566	1	566	1	0.00
03/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	429	1	429	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3076	3	3076	3	0.00
03/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2665	3	2665	3	0.00
03/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2866	3	2866	3	0.00
03/05/2011	R204 On 03-November-11			Bond Future	8.56	100.0747	8.5590	100.0747	2,134.00
03/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2540	3	2540	3	0.00
03/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	3	2390	3	0.00
03/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2694	3	2694	3	0.00
03/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1462	2	1462	2	0.00
03/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1667	2	1667	2	0.00
03/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1562	2	1562	2	0.00
03/05/2011	R204 On 02-February-12			Bond Future	8.69	97.4893	8.6890	97.4893	0.00
03/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3319	4	3319	4	0.00
03/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3473	4	3473	4	0.00
03/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3169	3	3169	3	0.00
03/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1880	2	1880	2	0.00
03/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1696	2	1696	2	0.00
03/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1785	2	1785	2	0.00
03/05/2011	R204 On 03-May-12			Bond Future	8.78	99.1347	8.7790	99.1347	0.00
03/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2705	0	2705	0	0.00
03/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2838	0	2838	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2578	0	2578	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2960	0	2960	0	0.00
03/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2737	0	2737	0	0.00
03/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2845	0	2845	0	0.00
03/05/2011	R206 On 05-May-11			Bond Future	6.91	103.7147	6.9140	103.7147	0.00
03/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1414	1	1414	1	0.00
03/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1294	1	1294	1	0.00
03/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1533	1	1533	1	0.00
03/05/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 04-August-11			Bond Future	7.04	101.4600	7.0430	101.4600	6,506.00
03/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	414	0	414	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	362	0	362	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	470	0	470	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	455	1	455	1	0.00
03/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	568	1	568	1	0.00
03/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	509	1	509	1	0.00
03/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9073	7.1860	102.9073	0.00
03/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1380	1	1380	1	0.00
03/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1458	1	1458	1	0.00
03/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1306	1	1306	1	0.00
03/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	285	0	285	0	0.00
03/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	240	0	240	0	0.00
03/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	261	0	261	0	0.00
03/05/2011	R206 On 02-February-12			Bond Future	7.37	100.6278	7.3710	100.6278	0.00
03/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1500	2	1500	2	0.00
03/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1436	1	1436	1	0.00
03/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1565	2	1565	2	0.00
03/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	367	0	367	0	0.00
03/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	413	0	413	0	0.00
03/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	390	0	390	0	0.00
03/05/2011	R206 On 03-May-12			Bond Future	7.46	102.3281	7.4590	102.3281	0.00
03/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	850	0	850	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	806	0	806	0	0.00
03/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	896	0	896	0	0.00
03/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	754	0	754	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	820	0	820	0	0.00
03/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	786	0	786	0	0.00
03/05/2011	R207 On 05-May-11			Bond Future	8.39	95.2095	8.3890	95.2095	6,240.00
03/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	659	1	659	1	0.00
03/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	933	1	933	1	0.00
03/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	411	0	411	0	0.00
03/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	57	0	57	0	0.00
03/05/2011	R207 On 05-May-11	8.55	Put	Bond Future	3	0	3	0	0.00
03/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	17	0	17	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R207 On 04-August-11			Bond Future	8.50	92.9522	8.4960	92.9522	5,240.00
03/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	847	1	847	1	0.00
03/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	954	1	954	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	748	1	748	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2440	3	2440	3	0.00
03/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2070	2	2070	2	0.00
03/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2251	2	2251	2	0.00
03/05/2011	R207 On 03-November-11			Bond Future	8.60	94.2795	8.6020	94.2795	600.00
03/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2494	3	2494	3	0.00
03/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2340	3	2340	3	0.00
03/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2654	3	2654	3	0.00
03/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1573	2	1573	2	0.00
03/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1803	2	1803	2	0.00
03/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1684	2	1684	2	0.00
03/05/2011	R207 On 02-February-12			Bond Future	8.72	91.9994	8.7190	91.9994	0.00
03/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3548	4	3548	4	0.00
03/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3709	4	3709	4	0.00
03/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3390	3	3390	3	0.00
03/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2166	2	2166	2	0.00
03/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1961	2	1961	2	0.00
03/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2062	2	2062	2	0.00
03/05/2011	R207 On 03-May-12			Bond Future	8.80	93.5580	8.8010	93.5580	0.00
03/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2868	0	2868	0	0.00
03/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3009	0	3009	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2732	0	2732	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3259	1	3259	1	0.00
03/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3014	0	3014	0	0.00
03/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3134	0	3134	0	0.00
03/05/2011	R208 On 05-May-11			Bond Future	8.43	89.2972	8.4340	89.2972	190.00
03/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	457	0	457	0	0.00
03/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	244	0	244	0	0.00
03/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	723	1	723	1	0.00
03/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	15	0	15	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	146	0	146	0	0.00
03/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	53	0	53	0	0.00
03/05/2011	R208 On 04-August-11			Bond Future	8.53	90.5994	8.5290	90.5994	220.00
03/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	841	1	841	1	0.00
03/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	950	1	950	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	741	1	741	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2742	3	2742	3	0.00
03/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2337	3	2337	3	0.00
03/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2534	3	2534	3	0.00
03/05/2011	R208 On 03-November-11			Bond Future	8.63	88.4932	8.6280	88.4932	5,999.00
03/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2627	3	2627	3	0.00
03/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2795	3	2795	3	0.00
03/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2466	2	2466	2	0.00
03/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2046	2	2046	2	0.00
03/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1795	2	1795	2	0.00
03/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1916	2	1916	2	0.00
03/05/2011	R208 On 02-February-12			Bond Future	8.73	89.7709	8.7330	89.7709	0.00
03/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3738	4	3738	4	0.00
03/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3569	4	3569	4	0.00
03/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3909	4	3909	4	0.00
03/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2122	2	2122	2	0.00
03/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2340	3	2340	3	0.00
03/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2230	3	2230	3	0.00
03/05/2011	R208 On 03-May-12			Bond Future	8.81	87.8869	8.8060	87.8869	0.00
03/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3819	1	3819	1	0.00
03/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3653	0	3653	0	0.00
03/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3988	1	3988	1	0.00
03/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2638	0	2638	0	0.00
03/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2853	0	2853	0	0.00
03/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2744	0	2744	0	0.00
03/05/2011	R209 On 05-May-11			Bond Future	8.77	75.1074	8.7680	75.1074	20,900.00
03/05/2011	R209 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R209 On 05-May-11	8.55	Call	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R209 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	2609	3	2609	3	0.00
03/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	1774	2	1774	2	0.00
03/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2189	2	2189	2	0.00
03/05/2011	R209 On 04-August-11			Bond Future	8.84	76.1990	8.8360	76.1990	0.00
03/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1058	1	1058	1	0.00
03/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1190	1	1190	1	0.00
03/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	937	1	937	1	0.00
03/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9085	9	9085	9	0.00
03/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	118	0	118	0	0.00
03/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4080	4	4080	4	0.00
03/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3499	4	3499	4	0.00
03/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3782	4	3782	4	0.00
03/05/2011	R209 On 03-November-11			Bond Future	8.91	74.1363	8.9060	74.1363	1,318.00
03/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2510	3	2510	3	0.00
03/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2338	2	2338	2	0.00
03/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2689	3	2689	3	0.00
03/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3520	4	3520	4	0.00
03/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3967	4	3967	4	0.00
03/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3739	4	3739	4	0.00
03/05/2011	R209 On 02-February-12			Bond Future	8.98	75.2059	8.9780	75.2059	0.00
03/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3998	4	3998	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4198	4	4198	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3804	4	3804	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4019	4	4019	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3649	4	3649	4	0.00
03/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3830	4	3830	4	0.00
03/05/2011	R209 On 03-May-12			Bond Future	9.03	73.3320	9.0290	73.3320	0.00
03/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4303	0	4303	0	0.00
03/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4497	0	4497	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4115	0	4115	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4719	1	4719	1	0.00
03/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4338	0	4338	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4524	0	4524	0	0.00
03/05/2011	R210 On 05-May-11			Bond Future	125.63	125.7789	125.6264	125.7789	0.00
03/05/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	125.95	Put	Bond Future	324	0	324	0	0.00
03/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	424	0	424	0	0.00
03/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	374	0	374	0	0.00
03/05/2011	R210 On 04-August-11			Bond Future	127.46	127.6114	127.4577	127.6114	278.00
03/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	21458	22	21458	22	0.00
03/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	21508	22	21508	22	0.00
03/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	21408	22	21408	22	0.00
03/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11			Bond Future	1.54	105.9140	1.5400	105.9140	0.00
03/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	3313	3	3313	3	0.00
03/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	3583	4	3583	4	0.00
03/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	3041	3	3041	3	0.00
03/05/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11			Bond Future	1.34	106.1476	1.3410	106.1476	0.00
03/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	861	1	861	1	0.00
03/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1130	1	1130	1	0.00
03/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	591	1	591	1	0.00
03/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11			Bond Future	1.12	1.3500	1.1180	1.3500	539.00
03/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	692	0	692	0	0.00
03/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	431	0	431	0	0.00
03/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	953	0	953	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11			Bond Future	2.35	104.1194	2.3500	104.1194	240.00
03/05/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	483	1	483	1	0.00
03/05/2011	R212 On 05-May-11	2.20	Put	Bond Future	1457	2	1457	2	0.00
03/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	969	1	969	1	0.00
03/05/2011	R212 On 04-August-11			Bond Future	2.26	104.2034	2.2610	104.2034	2,292.00
03/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2246	2	2246	2	0.00
03/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1781	1	1781	1	0.00
03/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2709	2	2709	2	0.00
03/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11			Bond Future	2.16	2.5000	2.1640	2.5000	0.00
03/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3107	0	3107	0	0.00
03/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3561	0	3561	0	0.00
03/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2652	0	2652	0	0.00
03/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11			Bond Future	8.80	84.2782	8.8030	84.2782	0.00
03/05/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7367	8	7367	8	0.00
03/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6454	7	6454	7	0.00
03/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	6909	7	6909	7	0.00
03/05/2011	R213 On 04-August-11			Bond Future	8.88	85.5058	8.8790	85.5058	0.00
03/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7036	7	7036	7	0.00
03/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7945	8	7945	8	0.00
03/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7489	8	7489	8	0.00
03/05/2011	R213 On 03-November-11			Bond Future	8.96	83.1853	8.9580	83.1853	0.00
03/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1257	2	1257	2	0.00
03/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2067	2	2067	2	0.00
03/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1660	2	1660	2	0.00
03/05/2011	R213 On 02-February-12			Bond Future	9.04	84.3877	9.0420	84.3877	0.00
03/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	62	0	62	0	0.00
03/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	717	1	717	1	0.00
03/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	326	1	326	1	0.00
03/05/2011	R213 On 03-May-12			Bond Future	9.10	82.2661	9.0970	82.2661	0.00
03/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1158	1	1158	1	0.00
03/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1531	1	1531	1	0.00
03/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	782	0	782	0	0.00
03/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	TRT1 On 05-May-11			Index Future	343.87	343.1820	343.8650	343.1820	0.00
03/05/2011	TRT1 On 04-August-11			Index Future	348.63	347.9350	348.6290	347.9350	100.00
03/05/2011	TRT1 On 03-November-11			Index Future	353.29	352.5850	353.2900	352.5850	0.00