



# Derivatives Monthly Statistics Report

For July 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	AL7T On 04-August-11			Index Future	384.30	384.6560	384.3020	384.6560	46.00
01/07/2011	AL7T On 03-November-11			Index Future	390.05	390.4150	390.0540	390.4150	0.00
01/07/2011	ALBI On 04-August-11			Index Future	353.31	353.5060	353.3070	353.5060	998.00

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01/07/2011	ALBI On 03-November-11			Index Future	358.60	358.7990	358.5950	358.7990	0.00
01/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0325	0.0355	0.0325	22,388.00
01/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.1112	0.1020	0.1112	21,898.00
01/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CRD1 On 04-August-11			Index Future	160.33	160.3760	160.3330	160.3760	2.00
01/07/2011	CRD1 On 03-November-11			Index Future	162.50	162.5400	162.4960	162.5400	0.00
01/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	GOVI On 04-August-11			GOVI	354.23	354.4460	354.2300	354.4460	180.00
01/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	62300	6	62300	6	0.00
01/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	62200	6	62200	6	0.00
01/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	62400	6	62400	6	0.00
01/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11			GOVI	359.53	359.7520	359.5320	359.7520	0.00
01/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	25320	3	25320	3	0.00
01/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	25220	3	25220	3	0.00
01/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	25420	3	25420	3	0.00
01/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2011	IGOV On 04-August-11			Index Future	155.82	155.8420	155.8170	155.8420	69.00
01/07/2011	IGOV On 03-November-11			Index Future	158.15	158.1760	158.1500	158.1760	0.00
01/07/2011	ILBI On 04-August-11			Index Future	416.15	415.3330	416.1480	415.3330	0.00
01/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	5,000.00
01/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	0.00
01/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2900	5.7200	94.2900	17,600.00
01/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.78	94.2400	5.7800	94.2400	100.00
01/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	1,000.00
01/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.98	94.0300	5.9800	94.0300	5,491.00
01/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	1,090.00
01/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.72	93.3000	6.7200	93.3000	2,890.00
01/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0500	6.9700	93.0500	44,710.00
01/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.22	92.8000	7.2200	92.8000	490.00
01/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.52	92.5000	7.5200	92.5000	290.00
01/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.82	92.2000	7.8200	92.2000	0.00
01/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	OTH1 On 04-August-11			Index Future	347.95	348.0580	347.9480	348.0580	3.00
01/07/2011	OTH1 On 03-November-11			Index Future	353.16	353.2690	353.1560	353.2690	0.00
01/07/2011	R157 On 04-August-11			Bond Future	7.57	126.0658	7.5650	126.0658	5,510.00
01/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	420	0	420	0	1,000.00
01/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	510	1	510	1	0.00
01/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	341	0	341	0	0.00
01/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	94	0	94	0	1,320.00
01/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2472	3	2472	3	0.00
01/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	612	1	612	1	440.00
01/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1122	1	1122	1	0.00
01/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	208	0	208	0	440.00
01/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	24	0	24	0	1,320.00
01/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	475	0	475	0	0.00
01/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	791	1	791	1	0.00
01/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1531	1	1531	1	0.00

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01/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	569	1	569	1	0.00
01/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	674	1	674	1	0.00
01/07/2011	R157 On 03-November-11			Bond Future	7.69	121.1234	7.6860	121.1234	3,358.00
01/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2355	2	2355	2	0.00
01/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2212	2	2212	2	0.00
01/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2500	3	2500	3	0.00
01/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	276	0	276	0	0.00
01/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	346	0	346	0	0.00
01/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	310	0	310	0	0.00
01/07/2011	R157 On 02-February-12			Bond Future	7.82	122.9694	7.8200	122.9694	0.00
01/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2910	3	2910	3	0.00
01/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3037	3	3037	3	0.00
01/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2785	3	2785	3	0.00
01/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	654	1	654	1	0.00
01/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	572	1	572	1	0.00
01/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	612	1	612	1	0.00
01/07/2011	R157 On 03-May-12			Bond Future	7.98	118.0135	7.9750	118.0135	0.00
01/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2116	2	2116	2	0.00
01/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2214	2	2214	2	0.00
01/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2020	2	2020	2	0.00
01/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1307	1	1307	1	0.00
01/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1186	1	1186	1	0.00
01/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1245	1	1245	1	0.00
01/07/2011	R186 On 04-August-11			Bond Future	8.62	117.2486	8.6200	117.2486	11,226.00
01/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	304	0	304	0	0.00
01/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	391	0	391	0	0.00
01/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	232	0	232	0	0.00
01/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	497	1	497	1	600.00
01/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9531	10	9531	10	0.00
01/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1846	2	1846	2	200.00
01/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3449	3	3449	3	0.00
01/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	410	0	410	0	200.00
01/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	6	0	6	0	600.00

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01/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	1098	1	1098	1	0.00
01/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4276	4	4276	4	0.00
01/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	3073	3	3073	3	0.00
01/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3454	3	3454	3	0.00
01/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3856	4	3856	4	0.00
01/07/2011	R186 On 03-November-11			Bond Future	8.70	118.9851	8.6980	118.9851	13,610.00
01/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4612	5	4612	5	0.00
01/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4905	5	4905	5	0.00
01/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3275	3	3275	3	5,600.00
01/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4327	4	4327	4	0.00
01/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	2037	2	2037	2	0.00
01/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2797	3	2797	3	0.00
01/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1725	2	1725	2	0.00
01/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1876	2	1876	2	0.00
01/07/2011	R186 On 02-February-12			Bond Future	8.78	115.5038	8.7770	115.5038	2,500.00
01/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5091	5	5091	5	0.00
01/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4834	5	4834	5	0.00
01/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5354	5	5354	5	0.00
01/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2921	3	2921	3	0.00
01/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3283	3	3283	3	0.00
01/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3098	3	3098	3	0.00
01/07/2011	R186 On 03-May-12			Bond Future	8.86	117.2479	8.8610	117.2479	0.00
01/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5835	6	5835	6	0.00
01/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5596	6	5596	6	0.00
01/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6078	6	6078	6	0.00
01/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4417	4	4417	4	0.00
01/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4810	5	4810	5	0.00
01/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4610	5	4610	5	0.00
01/07/2011	R189 On 04-August-11			Bond Future	214.69	214.6982	214.6888	214.6982	0.00
01/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2689	3	2689	3	0.00
01/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2639	3	2639	3	0.00
01/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2739	3	2739	3	0.00
01/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00

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01/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1646	235.1628	235.1646	30.00
01/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3663	4	3663	4	0.00
01/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3713	4	3713	4	0.00
01/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3613	4	3613	4	0.00
01/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R201 On 04-August-11			Bond Future	7.18	105.8803	7.1780	105.8803	395.00
01/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	473	1	473	1	0.00
01/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	571	1	571	1	0.00
01/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	387	0	387	0	0.00
01/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	320	0	320	0	0.00
01/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	202	0	202	0	0.00
01/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	255	0	255	0	0.00
01/07/2011	R201 On 03-November-11			Bond Future	7.28	107.4466	7.2790	107.4466	853.00
01/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2178	2	2178	2	0.00
01/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2296	2	2296	2	0.00
01/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2060	2	2060	2	0.00
01/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	192	0	192	0	0.00
01/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	153	0	153	0	0.00
01/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	173	0	173	0	0.00
01/07/2011	R201 On 02-February-12			Bond Future	7.39	104.6742	7.3880	104.6742	0.00
01/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2496	3	2496	3	0.00
01/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2603	3	2603	3	0.00
01/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2392	2	2392	2	0.00
01/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	307	0	307	0	0.00
01/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	265	0	265	0	0.00
01/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	285	0	285	0	0.00
01/07/2011	R201 On 03-May-12			Bond Future	7.52	106.2540	7.5240	106.2540	0.00
01/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1475	2	1475	2	0.00
01/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1548	2	1548	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
01/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1404	1	1404	1	0.00
01/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	986	1	986	1	0.00
01/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	893	1	893	1	0.00
01/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	938	1	938	1	0.00
01/07/2011	R202 On 04-August-11			Bond Future	174.55	174.2677	174.5464	174.2677	21,108.00
01/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173546	173	173546	173	0.00
01/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173596	173	173596	173	0.00
01/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173496	173	173496	173	0.00
01/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11			Bond Future	177.13	176.8484	177.1307	176.8484	400.00
01/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176631	176	176631	176	0.00
01/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176581	176	176581	176	0.00
01/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176681	176	176681	176	0.00
01/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R203 On 04-August-11			Bond Future	8.18	103.7353	8.1780	103.7353	824.00
01/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	325	0	325	0	0.00
01/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	257	0	257	0	0.00
01/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	406	0	406	0	0.00
01/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	1015	1	1015	1	0.00
01/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1345	1	1345	1	0.00
01/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1173	1	1173	1	0.00
01/07/2011	R203 On 03-November-11			Bond Future	8.29	101.1106	8.2910	101.1106	1,624.00
01/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1902	2	1902	2	0.00
01/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1764	2	1764	2	0.00
01/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2045	2	2045	2	0.00
01/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	873	1	873	1	0.00
01/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	1042	1	1042	1	0.00
01/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	955	1	955	1	0.00
01/07/2011	R203 On 02-February-12			Bond Future	8.41	102.6526	8.4130	102.6526	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
01/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2764	3	2764	3	0.00
01/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2628	3	2628	3	0.00
01/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2904	3	2904	3	0.00
01/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1228	1	1228	1	0.00
01/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1382	1	1382	1	0.00
01/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1302	1	1302	1	0.00
01/07/2011	R203 On 03-May-12			Bond Future	8.55	100.0386	8.5460	100.0386	0.00
01/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2679	3	2679	3	0.00
01/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2803	3	2803	3	0.00
01/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2558	3	2558	3	0.00
01/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1915	2	1915	2	0.00
01/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1745	2	1745	2	0.00
01/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1828	2	1828	2	0.00
01/07/2011	R204 On 04-August-11			Bond Future	8.37	99.2551	8.3700	99.2551	70.00
01/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	138	0	138	0	0.00
01/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	183	0	183	0	0.00
01/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	102	0	102	0	0.00
01/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2381	2	2381	2	0.00
01/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1913	2	1913	2	0.00
01/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	2142	2	2142	2	0.00
01/07/2011	R204 On 03-November-11			Bond Future	8.48	100.7265	8.4760	100.7265	2,131.00
01/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2431	3	2431	3	0.00
01/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2598	3	2598	3	0.00
01/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2268	2	2268	2	0.00
01/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1116	1	1116	1	0.00
01/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	937	1	937	1	0.00
01/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	1024	1	1024	1	0.00
01/07/2011	R204 On 02-February-12			Bond Future	8.59	98.2248	8.5860	98.2248	0.00
01/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3304	3	3304	3	0.00
01/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3469	4	3469	4	0.00
01/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3142	3	3142	3	0.00
01/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1338	1	1338	1	0.00
01/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1177	1	1177	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
01/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1255	1	1255	1	0.00
01/07/2011	R204 On 03-May-12			Bond Future	8.71	99.7105	8.7080	99.7105	0.00
01/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2787	3	2787	3	0.00
01/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2658	3	2658	3	0.00
01/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	2918	3	2918	3	0.00
01/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2474	2	2474	2	0.00
01/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2697	3	2697	3	0.00
01/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2584	2	2584	2	0.00
01/07/2011	R206 On 04-August-11			Bond Future	6.98	101.7058	6.9810	101.7058	9,866.00
01/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	300	0	300	0	0.00
01/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	245	0	245	0	0.00
01/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	364	0	364	0	0.00
01/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	211	0	211	0	0.00
01/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	314	0	314	0	0.00
01/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	258	0	258	0	0.00
01/07/2011	R206 On 03-November-11			Bond Future	7.09	103.2135	7.0890	103.2135	0.00
01/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1460	1	1460	1	0.00
01/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1377	1	1377	1	0.00
01/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1542	2	1542	2	0.00
01/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	130	0	130	0	0.00
01/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	162	0	162	0	0.00
01/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	146	0	146	0	0.00
01/07/2011	R206 On 02-February-12			Bond Future	7.21	101.0215	7.2140	101.0215	0.00
01/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1637	2	1637	2	0.00
01/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1568	2	1568	2	0.00
01/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1709	2	1709	2	0.00
01/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	231	0	231	0	0.00
01/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	266	0	266	0	0.00
01/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	247	0	247	0	0.00
01/07/2011	R206 On 03-May-12			Bond Future	7.39	102.5451	7.3930	102.5451	0.00
01/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	851	1	851	1	0.00
01/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	896	1	896	1	0.00
01/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	807	1	807	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
01/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	718	1	718	1	0.00
01/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	651	1	651	1	0.00
01/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	684	1	684	1	0.00
01/07/2011	R207 On 04-August-11			Bond Future	8.43	93.4956	8.4320	93.4956	5,725.00
01/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	386	0	386	0	0.00
01/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	482	1	482	1	0.00
01/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	305	0	305	0	0.00
01/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1635	2	1635	2	0.00
01/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1236	1	1236	1	0.00
01/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1427	1	1427	1	0.00
01/07/2011	R207 On 03-November-11			Bond Future	8.53	94.8803	8.5260	94.8803	600.00
01/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2449	2	2449	2	0.00
01/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2621	3	2621	3	0.00
01/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2276	2	2276	2	0.00
01/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1320	1	1320	1	0.00
01/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1121	1	1121	1	0.00
01/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1220	1	1220	1	0.00
01/07/2011	R207 On 02-February-12			Bond Future	8.63	92.6852	8.6250	92.6852	0.00
01/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3392	3	3392	3	0.00
01/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3565	4	3565	4	0.00
01/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3223	3	3223	3	0.00
01/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1495	1	1495	1	0.00
01/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1313	1	1313	1	0.00
01/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1402	1	1402	1	0.00
01/07/2011	R207 On 03-May-12			Bond Future	8.74	94.0842	8.7350	94.0842	0.00
01/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2928	3	2928	3	0.00
01/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2792	3	2792	3	0.00
01/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3068	3	3068	3	0.00
01/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2729	3	2729	3	0.00
01/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2975	3	2975	3	0.00
01/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2850	3	2850	3	0.00
01/07/2011	R208 On 04-August-11			Bond Future	8.46	91.3618	8.4640	91.3618	1,361.00
01/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	391	0	391	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
01/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	486	1	486	1	0.00
01/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	310	0	310	0	0.00
01/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1920	2	1920	2	0.00
01/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1482	1	1482	1	0.00
01/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1693	2	1693	2	0.00
01/07/2011	R208 On 03-November-11			Bond Future	8.55	89.3142	8.5520	89.3142	5,997.00
01/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2435	2	2435	2	0.00
01/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2259	2	2259	2	0.00
01/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2617	3	2617	3	0.00
01/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1171	1	1171	1	0.00
01/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1392	1	1392	1	0.00
01/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1278	1	1278	1	0.00
01/07/2011	R208 On 02-February-12			Bond Future	8.64	90.6755	8.6420	90.6755	0.00
01/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3651	4	3651	4	0.00
01/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3472	4	3472	4	0.00
01/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3834	4	3834	4	0.00
01/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1525	2	1525	2	0.00
01/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1722	2	1722	2	0.00
01/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1621	2	1621	2	0.00
01/07/2011	R208 On 03-May-12			Bond Future	8.74	88.6475	8.7400	88.6475	0.00
01/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3873	4	3873	4	0.00
01/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4040	4	4040	4	0.00
01/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3709	4	3709	4	0.00
01/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2540	3	2540	3	0.00
01/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2321	2	2321	2	0.00
01/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2428	2	2428	2	0.00
01/07/2011	R209 On 04-August-11			Bond Future	8.93	75.7392	8.9260	75.7392	0.00
01/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	195	0	195	0	0.00
01/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	255	0	255	0	0.00
01/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	147	0	147	0	0.00
01/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8268	8	8268	8	0.00
01/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	4	0	4	0	0.00
01/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3994	4	3994	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3267	3	3267	3	0.00
01/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3623	4	3623	4	0.00
01/07/2011	R209 On 03-November-11			Bond Future	8.99	73.7132	8.9930	73.7132	1,315.00
01/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1648	2	1648	2	0.00
01/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1806	2	1806	2	0.00
01/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1500	2	1500	2	0.00
01/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3801	4	3801	4	0.00
01/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3308	3	3308	3	0.00
01/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3548	4	3548	4	0.00
01/07/2011	R209 On 02-February-12			Bond Future	9.06	74.8339	9.0600	74.8339	0.00
01/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3232	3	3232	3	0.00
01/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3420	3	3420	3	0.00
01/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3048	3	3048	3	0.00
01/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3888	4	3888	4	0.00
01/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3496	4	3496	4	0.00
01/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3688	4	3688	4	0.00
01/07/2011	R209 On 03-May-12			Bond Future	9.13	72.8216	9.1300	72.8216	0.00
01/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3682	4	3682	4	0.00
01/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3506	4	3506	4	0.00
01/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3864	4	3864	4	0.00
01/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4465	4	4465	4	0.00
01/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4870	5	4870	5	0.00
01/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4663	5	4663	5	0.00
01/07/2011	R210 On 04-August-11			Bond Future	130.93	131.1047	130.9283	131.1047	425.00
01/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	24928	25	0.00
01/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	24878	25	0.00
01/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	24978	25	0.00
01/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11			Bond Future	108.04	107.9834	108.0372	107.9834	0.00
01/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106537	106	106537	106	0.00
01/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106587	107	106587	107	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
01/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106487	106	106487	106	0.00
01/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11			Bond Future	109.64	109.5826	109.6366	109.5826	529.00
01/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108387	108	108387	108	0.00
01/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108337	108	108337	108	0.00
01/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108437	108	108437	108	0.00
01/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11			Bond Future	106.62	106.6157	106.6151	106.6157	3,852.00
01/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104115	104	104115	104	0.00
01/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104065	104	104065	104	0.00
01/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104165	104	104165	104	0.00
01/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1946	108.1936	108.1946	240.00
01/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105694	106	105694	106	0.00
01/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105644	106	105644	106	0.00
01/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105744	106	105744	106	0.00
01/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11			Bond Future	8.89	85.6409	8.8930	85.6409	0.00
01/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7148	7	7148	7	0.00
01/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8057	8	8057	8	0.00
01/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7601	8	7601	8	0.00
01/07/2011	R213 On 03-November-11			Bond Future	8.97	83.3655	8.9670	83.3655	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
01/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2138	2	2138	2	0.00
01/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1327	1	1327	1	0.00
01/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1731	2	1731	2	0.00
01/07/2011	R213 On 02-February-12			Bond Future	9.04	84.6346	9.0420	84.6346	0.00
01/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	62	0	62	0	0.00
01/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	717	1	717	1	0.00
01/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	326	0	326	0	0.00
01/07/2011	R213 On 03-May-12			Bond Future	9.12	82.3728	9.1170	82.3728	0.00
01/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1005	1	1005	1	0.00
01/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1378	1	1378	1	0.00
01/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	630	1	630	1	0.00
01/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
01/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
01/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
01/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
01/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
01/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
01/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
01/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	TRT1 On 04-August-11			Index Future	350.07	350.2640	350.0720	350.2640	100.00
01/07/2011	TRT1 On 03-November-11			Index Future	354.79	354.9880	354.7940	354.9880	0.00
04/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0857 On 31-March-21			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
04/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	AL7T On 04-August-11			Index Future	385.47	384.3020	385.4700	384.3020	46.00
04/07/2011	AL7T On 03-November-11			Index Future	391.24	390.0540	391.2380	390.0540	0.00
04/07/2011	ALBI On 04-August-11			Index Future	354.24	353.3070	354.2440	353.3070	998.00
04/07/2011	ALBI On 03-November-11			Index Future	359.54	358.5950	359.5440	358.5950	0.00
04/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C214 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
04/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0355	0.0388	0.0355	22,388.00
04/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.1020	0.0916	0.1020	21,898.00
04/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CRD1 On 04-August-11			Index Future	160.67	160.3330	160.6690	160.3330	2.00
04/07/2011	CRD1 On 03-November-11			Index Future	162.84	162.4960	162.8370	162.4960	0.00
04/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	GOVI On 04-August-11			GOVI	355.15	354.2300	355.1470	354.2300	180.00
04/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	71470	6	71470	6	0.00
04/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71370	6	71370	6	0.00
04/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	71570	6	71570	6	0.00
04/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11			GOVI	360.46	359.5320	360.4620	359.5320	0.00
04/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	34620	3	34620	3	0.00
04/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	34520	3	34520	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	34720	3	34720	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2011	IGOV On 04-August-11			Index Future	155.97	155.8170	155.9700	155.8170	69.00
04/07/2011	IGOV On 03-November-11			Index Future	158.30	158.1500	158.3040	158.1500	0.00
04/07/2011	ILBI On 04-August-11			Index Future	416.27	416.1480	416.2700	416.1480	0.00
04/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	5.6000	94.3800	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	0.00
04/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.2800	5.6900	94.2800	17,600.00
04/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2200	5.7600	94.2200	100.00
04/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1200	5.8400	94.1200	1,000.00
04/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0200	5.9600	94.0200	5,541.00
04/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6300	6.3300	93.6300	1,090.00
04/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2800	6.6900	93.2800	2,890.00
04/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0300	6.9500	93.0300	44,710.00
04/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7800	7.2100	92.7800	490.00
04/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.49	92.4800	7.4900	92.4800	290.00
04/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.1800	7.7800	92.1800	0.00
04/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	OTH1 On 04-August-11			Index Future	348.99	347.9480	348.9890	347.9480	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	OTH1 On 03-November-11			Index Future	354.21	353.1560	354.2110	353.1560	0.00
04/07/2011	R157 On 04-August-11			Bond Future	7.52	125.9916	7.5230	125.9916	5,510.00
04/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	470	0	470	0	1,000.00
04/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	570	1	570	1	0.00
04/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	382	0	382	0	0.00
04/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	105	0	105	0	1,320.00
04/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	681	1	440.00
04/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1230	1	1230	1	0.00
04/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2626	2	2626	2	0.00
04/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	14	0	14	0	1,320.00
04/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	152	0	152	0	440.00
04/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	380	0	380	0	0.00
04/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	668	1	668	1	0.00
04/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1377	2	1377	2	0.00
04/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	464	1	464	1	0.00
04/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	560	1	560	1	0.00
04/07/2011	R157 On 03-November-11			Bond Future	7.64	121.0464	7.6400	121.0464	3,358.00
04/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2481	2	0.00
04/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2335	2	0.00
04/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	2630	3	0.00
04/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	237	0	237	0	0.00
04/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	301	0	301	0	0.00
04/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	267	0	267	0	0.00
04/07/2011	R157 On 02-February-12			Bond Future	7.77	122.8907	7.7700	122.8907	0.00
04/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3029	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3159	3	3159	3	0.00
04/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	2901	3	0.00
04/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	599	1	599	1	0.00
04/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	523	1	523	1	0.00
04/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	560	1	560	1	0.00
04/07/2011	R157 On 03-May-12			Bond Future	7.92	117.9339	7.9210	117.9339	0.00
04/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2211	2	2211	2	0.00
04/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2312	2	2312	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
04/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2113	2	2113	2	0.00
04/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1228	1	1228	1	0.00
04/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1112	1	1112	1	0.00
04/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1169	1	1169	1	0.00
04/07/2011	R186 On 04-August-11			Bond Future	8.59	117.2580	8.5890	117.2580	11,226.00
04/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	313	0	313	0	0.00
04/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	406	0	406	0	0.00
04/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	237	0	237	0	0.00
04/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	519	0	519	0	600.00
04/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1960	2	1960	2	200.00
04/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3644	3	3644	3	0.00
04/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9820	10	9820	10	0.00
04/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	3	0	600.00
04/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	313	0	313	0	200.00
04/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	921	1	921	1	0.00
04/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3989	4	3989	4	0.00
04/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2804	3	2804	3	0.00
04/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3177	3	3177	3	0.00
04/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3573	4	3573	4	0.00
04/07/2011	R186 On 03-November-11			Bond Future	8.67	118.9943	8.6660	118.9943	13,563.00
04/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4772	5	4772	5	0.00
04/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5073	5	5073	5	0.00
04/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3400	3	3400	3	5,600.00
04/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4481	4	4481	4	0.00
04/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1895	2	1895	2	0.00
04/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2626	3	2626	3	0.00
04/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1597	2	1597	2	0.00
04/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1740	2	1740	2	0.00
04/07/2011	R186 On 02-February-12			Bond Future	8.74	115.5128	8.7440	115.5128	2,500.00
04/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5243	5	5243	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4981	5	4981	5	0.00
04/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5512	5	5512	5	0.00
04/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2780	3	2780	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
04/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3131	3	3131	3	0.00
04/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2951	3	2951	3	0.00
04/07/2011	R186 On 03-May-12			Bond Future	8.83	117.2568	8.8270	117.2568	0.00
04/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5980	6	5980	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5737	6	5737	6	0.00
04/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6228	6	6228	6	0.00
04/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4265	4	4265	4	0.00
04/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4648	5	4648	5	0.00
04/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4453	5	4453	5	0.00
04/07/2011	R189 On 04-August-11			Bond Future	214.68	214.6888	214.6793	214.6888	0.00
04/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2679	3	2679	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2629	3	2629	3	0.00
04/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2729	3	2729	3	0.00
04/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1628	235.1613	235.1628	30.00
04/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3661	4	3661	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3711	4	3711	4	0.00
04/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3611	4	3611	4	0.00
04/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R201 On 04-August-11			Bond Future	7.14	105.8045	7.1360	105.8045	395.00
04/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	538	0	538	0	0.00
04/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	443	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	645	1	0.00
04/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	149	0	149	0	0.00
04/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	249	0	249	0	0.00
04/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	193	0	193	0	0.00
04/07/2011	R201 On 03-November-11			Bond Future	7.23	107.3706	7.2330	107.3706	853.00
04/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2282	2	2282	2	0.00
04/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2403	2	2403	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
04/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2162	2	2162	2	0.00
04/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	165	0	165	0	0.00
04/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	131	0	131	0	0.00
04/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	147	0	147	0	0.00
04/07/2011	R201 On 02-February-12			Bond Future	7.34	104.5962	7.3370	104.5962	0.00
04/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2599	2	2599	2	0.00
04/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2708	3	2708	3	0.00
04/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2493	2	2493	2	0.00
04/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	276	0	276	0	0.00
04/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	238	0	238	0	0.00
04/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	255	0	255	0	0.00
04/07/2011	R201 On 03-May-12			Bond Future	7.47	106.1753	7.4680	106.1753	0.00
04/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1548	1	1548	1	0.00
04/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1623	2	1623	2	0.00
04/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1475	1	1475	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	923	1	923	1	0.00
04/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	835	1	835	1	0.00
04/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	878	1	878	1	0.00
04/07/2011	R202 On 04-August-11			Bond Future	174.55	174.5464	174.5450	174.5464	21,108.00
04/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173545	174	173545	174	0.00
04/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173595	174	173595	174	0.00
04/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173495	173	173495	173	0.00
04/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1307	177.1287	177.1307	400.00
04/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176629	177	176629	177	0.00
04/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176579	177	176579	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176679	177	176679	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R203 On 04-August-11			Bond Future	8.14	103.6452	8.1360	103.6452	824.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	363	0	363	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	454	0	454	0	0.00
04/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	287	0	287	0	0.00
04/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1175	1	1175	1	0.00
04/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	864	1	864	1	0.00
04/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1012	1	1012	1	0.00
04/07/2011	R203 On 03-November-11			Bond Future	8.25	101.0194	8.2470	101.0194	1,624.00
04/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2012	2	2012	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1869	2	1869	2	0.00
04/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2160	2	2160	2	0.00
04/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	787	1	787	1	0.00
04/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	946	1	946	1	0.00
04/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	864	1	864	1	0.00
04/07/2011	R203 On 02-February-12			Bond Future	8.37	102.5562	8.3660	102.5562	0.00
04/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2882	3	2882	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2742	3	2742	3	0.00
04/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3025	3	3025	3	0.00
04/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1143	1	1143	1	0.00
04/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1290	1	1290	1	0.00
04/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1214	1	1214	1	0.00
04/07/2011	R203 On 03-May-12			Bond Future	8.50	99.9421	8.4960	99.9421	0.00
04/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2790	3	2790	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2917	3	2917	3	0.00
04/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2666	3	2666	3	0.00
04/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1813	2	1813	2	0.00
04/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1649	2	1649	2	0.00
04/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1729	2	1729	2	0.00
04/07/2011	R204 On 04-August-11			Bond Future	8.33	99.0730	8.3290	99.0730	70.00
04/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	152	0	152	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	112	0	112	0	0.00
04/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	202	0	202	0	0.00
04/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1713	2	1713	2	0.00
04/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2172	2	2172	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
04/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1937	2	1937	2	0.00
04/07/2011	R204 On 03-November-11			Bond Future	8.43	100.5397	8.4330	100.5397	2,131.00
04/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2558	2	2558	2	0.00
04/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2731	3	2731	3	0.00
04/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
04/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1015	1	1015	1	0.00
04/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	847	1	847	1	0.00
04/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	928	1	928	1	0.00
04/07/2011	R204 On 02-February-12			Bond Future	8.54	98.0390	8.5410	98.0390	0.00
04/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3441	3	3441	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3610	3	3610	3	0.00
04/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3275	3	3275	3	0.00
04/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1245	1	1245	1	0.00
04/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1092	1	1092	1	0.00
04/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1166	1	1166	1	0.00
04/07/2011	R204 On 03-May-12			Bond Future	8.66	99.5165	8.6600	99.5165	0.00
04/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2898	3	2898	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2766	3	2766	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3032	3	3032	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2355	2	2355	2	0.00
04/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2572	3	2572	3	0.00
04/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	3	2462	3	0.00
04/07/2011	R206 On 04-August-11			Bond Future	6.93	101.6637	6.9330	101.6637	9,866.00
04/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	347	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	417	0	417	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	285	0	285	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	247	0	247	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	158	0	158	0	0.00
04/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	198	0	198	0	0.00
04/07/2011	R206 On 03-November-11			Bond Future	7.04	103.1674	7.0350	103.1674	0.00
04/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1545	1	1545	1	0.00
04/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1461	1	1461	1	0.00
04/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1629	2	1629	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
04/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	109	0	109	0	0.00
04/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	138	0	138	0	0.00
04/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	123	0	123	0	0.00
04/07/2011	R206 On 02-February-12			Bond Future	7.15	100.9751	7.1520	100.9751	0.00
04/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	1720	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1650	2	1650	2	0.00
04/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1793	2	1793	2	0.00
04/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	205	0	205	0	0.00
04/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	237	0	237	0	0.00
04/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	219	0	219	0	0.00
04/07/2011	R206 On 03-May-12			Bond Future	7.32	102.4998	7.3220	102.4998	0.00
04/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	908	1	908	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	955	1	955	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	863	1	863	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	663	1	663	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	599	1	599	1	0.00
04/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	630	1	630	1	0.00
04/07/2011	R207 On 04-August-11			Bond Future	8.39	93.4729	8.3850	93.4729	5,725.00
04/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	441	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	348	0	0.00
04/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	549	0	549	0	0.00
04/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1035	1	1035	1	0.00
04/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1410	2	1410	2	0.00
04/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1215	1	1215	1	0.00
04/07/2011	R207 On 03-November-11			Bond Future	8.48	94.8582	8.4770	94.8582	600.00
04/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2600	2	2600	2	0.00
04/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2778	3	2778	3	0.00
04/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	2	2421	2	0.00
04/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1193	1	1193	1	0.00
04/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1006	1	1006	1	0.00
04/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1099	1	1099	1	0.00
04/07/2011	R207 On 02-February-12			Bond Future	8.57	92.6637	8.5740	92.6637	0.00
04/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3558	3	3558	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
04/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3736	4	3736	4	0.00
04/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3384	3	3384	3	0.00
04/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1381	1	1381	1	0.00
04/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1209	1	1209	1	0.00
04/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1293	1	1293	1	0.00
04/07/2011	R207 On 03-May-12			Bond Future	8.68	94.0633	8.6820	94.0633	0.00
04/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3061	3	3061	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2920	3	2920	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3204	3	3204	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2587	3	2587	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2826	3	2826	3	0.00
04/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2705	3	2705	3	0.00
04/07/2011	R208 On 04-August-11			Bond Future	8.42	91.2773	8.4230	91.2773	1,361.00
04/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	430	0	430	0	0.00
04/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	536	0	536	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	341	0	341	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1703	2	1703	2	0.00
04/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1284	1	1284	1	0.00
04/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1485	2	1485	2	0.00
04/07/2011	R208 On 03-November-11			Bond Future	8.51	89.2317	8.5090	89.2317	5,997.00
04/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2572	2	2572	2	0.00
04/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
04/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2760	3	2760	3	0.00
04/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1060	1	1060	1	0.00
04/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1270	1	1270	1	0.00
04/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1161	1	1161	1	0.00
04/07/2011	R208 On 02-February-12			Bond Future	8.60	90.5891	8.5970	90.5891	0.00
04/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3803	4	3803	4	0.00
04/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3619	3	3619	3	0.00
04/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3991	4	3991	4	0.00
04/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1422	2	1422	2	0.00
04/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1609	2	1609	2	0.00
04/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1513	2	1513	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
04/07/2011	R208 On 03-May-12			Bond Future	8.69	88.5575	8.6930	88.5575	0.00
04/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4016	4	4016	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4187	4	4187	4	0.00
04/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3849	4	3849	4	0.00
04/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2415	3	2415	3	0.00
04/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2203	2	2203	2	0.00
04/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2307	2	2307	2	0.00
04/07/2011	R209 On 04-August-11			Bond Future	8.90	75.7469	8.8950	75.7469	0.00
04/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	199	0	199	0	0.00
04/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	262	0	262	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	148	0	148	0	0.00
04/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	8	8507	8	0.00
04/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	2	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3753	4	3753	4	0.00
04/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3033	3	3033	3	0.00
04/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3385	4	3385	4	0.00
04/07/2011	R209 On 03-November-11			Bond Future	8.96	73.7209	8.9610	73.7209	1,315.00
04/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1718	2	1718	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1882	2	1882	2	0.00
04/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1565	2	1565	2	0.00
04/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3620	4	3620	4	0.00
04/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3139	3	3139	3	0.00
04/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3372	4	3372	4	0.00
04/07/2011	R209 On 02-February-12			Bond Future	9.03	74.8415	9.0270	74.8415	0.00
04/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3335	3	3335	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3528	3	3528	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3147	3	3147	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3736	4	3736	4	0.00
04/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3353	3	3353	3	0.00
04/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3541	4	3541	4	0.00
04/07/2011	R209 On 03-May-12			Bond Future	9.10	72.8291	9.0960	72.8291	0.00
04/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3788	4	3788	4	0.00
04/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3608	4	3608	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
04/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3974	4	3974	4	0.00
04/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4321	4	4321	4	0.00
04/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4718	5	4718	5	0.00
04/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4514	5	4514	5	0.00
04/07/2011	R210 On 04-August-11			Bond Future	130.93	130.9283	130.9276	130.9283	425.00
04/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	24928	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	24878	25	0.00
04/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	24978	25	0.00
04/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0372	108.0347	108.0372	0.00
04/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106535	107	106535	107	0.00
04/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106585	107	106585	107	0.00
04/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106485	106	106485	106	0.00
04/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6366	109.6337	109.6366	529.00
04/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108384	108	108384	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108434	108	108434	108	0.00
04/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108334	108	108334	108	0.00
04/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6151	106.6144	106.6151	3,852.00
04/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104114	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104064	104	0.00
04/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104164	104	0.00
04/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1936	108.1924	108.1936	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	105692	106	0.00
04/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	105642	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	105742	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11			Bond Future	8.86	85.6887	8.8570	85.6887	0.00
04/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7769	8	7769	8	0.00
04/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6860	7	6860	7	0.00
04/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7313	8	7313	8	0.00
04/07/2011	R213 On 03-November-11			Bond Future	8.93	83.4125	8.9290	83.4125	0.00
04/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1838	2	1838	2	0.00
04/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1028	1	1028	1	0.00
04/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1432	2	1432	2	0.00
04/07/2011	R213 On 02-February-12			Bond Future	9.00	84.6887	9.0040	84.6887	0.00
04/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	357	0	357	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	422	1	422	1	0.00
04/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	31	0	31	0	0.00
04/07/2011	R213 On 03-May-12			Bond Future	9.08	82.4261	9.0780	82.4261	0.00
04/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1304	1	1304	1	0.00
04/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1677	1	1677	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	928	1	928	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
04/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
04/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	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
04/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	TRT1 On 04-August-11			Index Future	351.00	350.0720	350.9960	350.0720	100.00
04/07/2011	TRT1 On 03-November-11			Index Future	355.73	354.7940	355.7320	354.7940	0.00