



Derivatives Weekly Statistics Report

From: 04/04/2011 To: 05/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	AL7T On 05-May-11			Index Future	373.77	371.4770	373.7720	371.4770	30.00
04/04/2011	AL7T On 04-August-11			Index Future	379.12	376.7900	379.1220	376.7900	0.00
04/04/2011	ALBI On 05-May-11			Index Future	343.76	341.9050	343.7550	341.9050	1,070.00
04/04/2011	ALBI On 04-August-11			Index Future	348.68	346.7950	348.6760	346.7950	0.00
04/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CRD1 On 05-May-11			Index Future	155.58	155.0510	155.5750	155.0510	2.00
04/04/2011	CRD1 On 04-August-11			Index Future	157.72	157.1900	157.7210	157.1900	0.00
04/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	GOVI On 05-May-11			GOVI	344.90	343.1110	344.8950	343.1110	205.00
04/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	40950	6	4	6	0.00
04/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	41150	6	4	6	0.00
04/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	41050	6	4	6	0.00
04/04/2011	GOVI On 04-August-11			GOVI	349.83	348.0190	349.8320	348.0190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	18320	0	2	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18220	0	2	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18420	0	2	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/04/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2011	IGOV On 05-May-11			Index Future	150.21	149.9990	150.2130	149.9990	61.00
04/04/2011	IGOV On 04-August-11			Index Future	152.36	152.1450	152.3640	152.1450	0.00
04/04/2011	ILBI On 05-May-11			Index Future	406.31	405.9130	406.3130	405.9130	336.00
04/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4000	94.4060	94.4000	2,001.00
04/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3700	94.3740	94.3700	3,001.00
04/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3400	94.3430	94.3400	3,890.00
04/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2300	94.2670	94.2300	2,000.00
04/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1600	94.1800	94.1600	0.00
04/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0300	94.0650	94.0300	14,700.00
04/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6100	93.6240	93.6100	5,591.00
04/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.91	93.0600	93.0910	93.0600	1,090.00
04/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.5500	92.5850	92.5500	2,890.00
04/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1400	92.1890	92.1400	44,710.00

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04/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.16	91.8000	91.8420	91.8000	513.00
04/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.49	91.5600	91.5100	91.5600	0.00
04/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/04/2011	OTH1 On 05-May-11			Index Future	337.24	335.0310	337.2400	335.0310	3.00
04/04/2011	OTH1 On 04-August-11			Index Future	342.07	339.8230	342.0670	339.8230	0.00
04/04/2011	R157 On 05-May-11			Bond Future	7.74	122.6836	122.9621	122.6836	2,405.00
04/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	553	0	1	0	0.00
04/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	666	1	1	1	0.00
04/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	365	0	0	0	0.00
04/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	453	0	0	0	0.00

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04/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	609	1	1	1	0.00
04/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	727	1	1	1	0.00
04/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	412	1	0	1	0.00
04/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	504	1	1	1	0.00
04/04/2011	R157 On 04-August-11			Bond Future	7.89	124.4573	124.7421	124.4573	0.00
04/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	525	0	1	0	0.00
04/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	468	0	0	0	0.00
04/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	588	1	1	1	0.00
04/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1896	2	2	2	0.00
04/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2168	2	2	2	0.00
04/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2029	2	2	2	0.00
04/04/2011	R157 On 03-November-11			Bond Future	8.06	119.4146	119.7033	119.4146	3,694.00
04/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1922	2	2	2	0.00
04/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2031	2	2	2	0.00
04/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1817	2	2	2	0.00
04/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1294	1	1	1	0.00
04/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1150	1	1	1	0.00
04/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1220	1	1	1	0.00
04/04/2011	R157 On 02-February-12			Bond Future	8.25	121.1551	121.4477	121.1551	0.00
04/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2331	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2433	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2231	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1543	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1411	2	1	2	0.00
04/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1476	2	1	2	0.00
04/04/2011	R186 On 05-May-11			Bond Future	8.83	117.2978	118.0522	117.2978	28,849.00
04/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1066	1	1	1	0.00
04/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1274	1	1	1	1.00
04/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	13	0	0	0	5,500.00
04/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	882	1	1	1	0.00
04/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	2065	3	2	3	0.00
04/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	8050	9	8	9	0.00
04/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1524	2	2	2	0.00

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04/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1781	2	2	2	0.00
04/04/2011	R186 On 04-August-11			Bond Future	8.92	113.7055	114.4720	113.7055	0.00
04/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	830	1	1	1	0.00
04/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	931	1	1	1	0.00
04/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	739	1	1	1	0.00
04/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1041	0	1	0	600.00
04/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7517	0	8	0	0.00
04/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2071	0	2	0	200.00
04/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3115	0	3	0	0.00
04/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2862	0	3	0	200.00
04/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	778	0	1	0	600.00
04/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	4109	0	4	0	0.00
04/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7569	8	8	8	0.00
04/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6404	0	6	0	0.00
04/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6780	7	7	7	0.00
04/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	7168	8	7	8	0.00
04/04/2011	R186 On 03-November-11			Bond Future	9.02	115.3201	116.0979	115.3201	12,982.00
04/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4024	4	4	4	0.00
04/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3805	3	4	3	0.00
04/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4251	4	4	4	0.00
04/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3967	4	4	4	0.00
04/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4412	5	4	5	0.00
04/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4184	5	4	5	0.00
04/04/2011	R186 On 02-February-12			Bond Future	9.12	111.7148	112.4943	111.7148	0.00
04/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4574	4	5	4	0.00
04/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4366	4	4	4	0.00
04/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4787	4	5	4	0.00
04/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5373	6	5	6	0.00
04/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5834	6	6	6	0.00
04/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5599	6	6	6	0.00
04/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7404	208.7850	208.7404	0.00
04/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1485	1	1	1	0.00
04/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1435	1	1	1	0.00

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04/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1535	1	2	1	0.00
04/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11			Bond Future	231.95	231.4975	231.9527	231.4975	0.00
04/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	3	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	97	1	0	1	0.00
04/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	47	1	0	1	0.00
04/04/2011	R201 On 05-May-11			Bond Future	7.36	107.5596	107.7103	107.5596	484.00
04/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1300	1	1	1	0.00
04/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1446	1	1	1	0.00
04/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1159	1	1	1	0.00
04/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	59	0	0	0	0.00
04/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	30	0	0	0	0.00
04/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	42	0	0	0	0.00
04/04/2011	R201 On 04-August-11			Bond Future	7.49	104.7038	104.8593	104.7038	0.00
04/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	510	0	1	0	0.00
04/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	568	1	1	1	0.00
04/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	455	0	0	0	0.00
04/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1334	1	1	1	0.00
04/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1145	1	1	1	0.00
04/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1238	1	1	1	0.00
04/04/2011	R201 On 03-November-11			Bond Future	7.64	106.1882	106.3493	106.1882	0.00
04/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1710	2	2	2	0.00
04/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1802	2	2	2	0.00
04/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1620	2	2	2	0.00
04/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	773	1	1	1	0.00
04/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	681	1	1	1	0.00
04/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	726	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R201 On 02-February-12			Bond Future	7.82	103.3294	103.4883	103.3294	0.00
04/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1961	2	2	2	0.00
04/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2046	2	2	2	0.00
04/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1878	2	2	2	0.00
04/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	901	1	1	1	0.00
04/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	816	1	1	1	0.00
04/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	858	1	1	1	0.00
04/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	168.4338	168.4338	10,539.00
04/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	42	42	0.00
04/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	43	43	0.00
04/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	41	41	0.00
04/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R203 On 05-May-11			Bond Future	8.32	100.4724	100.9220	100.4724	517.00
04/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	519	0	1	0	0.00
04/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	421	0	0	0	0.00
04/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	631	0	1	0	0.00
04/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	704	1	1	1	0.00
04/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	981	1	1	1	0.00
04/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	835	1	1	1	0.00
04/04/2011	R203 On 04-August-11			Bond Future	8.45	101.9246	102.3805	101.9246	0.00
04/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	611	1	1	1	0.00
04/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	546	0	1	0	0.00
04/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	1	1	0.00
04/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2555	3	3	3	0.00
04/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2899	3	3	3	0.00
04/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2724	3	3	3	0.00
04/04/2011	R203 On 03-November-11			Bond Future	8.59	99.2113	99.6718	99.2113	1,416.00
04/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1751	2	2	2	0.00
04/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1643	1	2	1	0.00
04/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1863	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2038	2	2	2	0.00
04/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2269	3	2	3	0.00
04/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2151	2	2	2	0.00
04/04/2011	R203 On 02-February-12			Bond Future	8.74	100.6575	101.1247	100.6575	0.00
04/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2455	2	2	2	0.00
04/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2343	2	2	2	0.00
04/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2571	2	3	2	0.00
04/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2326	3	2	3	0.00
04/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2528	3	3	3	0.00
04/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2425	3	2	3	0.00
04/04/2011	R204 On 05-May-11			Bond Future	8.46	100.0186	100.5450	100.0186	100.00
04/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	906	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1063	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	763	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	790	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	547	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	661	1	1	1	0.00
04/04/2011	R204 On 04-August-11			Bond Future	8.58	97.4325	97.9684	97.4325	0.00
04/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	545	0	1	0	0.00
04/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	611	1	1	1	0.00
04/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	485	0	0	0	0.00
04/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3869	4	4	4	0.00
04/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3446	4	3	4	0.00
04/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3654	4	4	4	0.00
04/04/2011	R204 On 03-November-11			Bond Future	8.71	98.8128	99.3620	98.8128	1,876.00
04/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2425	2	2	2	0.00
04/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2563	2	3	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2292	2	2	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2318	3	2	3	0.00
04/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2080	2	2	2	0.00
04/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2196	2	2	2	0.00
04/04/2011	R204 On 02-February-12			Bond Future	8.84	96.2252	96.7757	96.2252	0.00
04/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3304	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3444	3	3	3	0.00
04/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3168	3	3	3	0.00
04/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2627	3	3	3	0.00
04/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2415	3	2	3	0.00
04/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2519	3	3	3	0.00
04/04/2011	R206 On 05-May-11			Bond Future	7.06	103.3314	103.4234	103.3314	0.00
04/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1077	1	1	1	0.00
04/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	966	1	1	1	0.00
04/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1190	1	1	1	0.00
04/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	14	0	0	0	0.00
04/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	29	0	0	0	0.00
04/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	20	0	0	0	0.00
04/04/2011	R206 On 04-August-11			Bond Future	7.21	101.0609	101.1555	101.0609	0.00
04/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	361	0	0	0	0.00
04/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	320	0	0	0	0.00
04/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	407	0	0	0	0.00
04/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	762	1	1	1	0.00
04/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	897	1	1	1	0.00
04/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	827	1	1	1	0.00
04/04/2011	R206 On 03-November-11			Bond Future	7.38	102.4949	102.5904	102.4949	0.00
04/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1215	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1150	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1282	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	447	0	0	0	0.00
04/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	512	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	478	1	0	1	0.00
04/04/2011	R206 On 02-February-12			Bond Future	7.58	100.2256	100.3211	100.2256	0.00
04/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1342	1	1	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1285	1	1	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1400	1	1	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	576	1	1	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	637	1	1	1	0.00
04/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	606	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R207 On 05-May-11			Bond Future	8.55	93.9163	94.4481	93.9163	1,020.00
04/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	686	1	1	1	0.00
04/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	824	1	1	1	0.00
04/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	564	0	1	0	0.00
04/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1123	2	1	2	0.00
04/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	807	1	1	1	0.00
04/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	956	1	1	1	0.00
04/04/2011	R207 On 04-August-11			Bond Future	8.66	91.6332	92.1724	91.6332	0.00
04/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	834	1	1	1	0.00
04/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	924	1	1	1	0.00
04/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	751	1	1	1	0.00
04/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3381	4	3	4	0.00
04/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2978	3	3	3	0.00
04/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3176	4	3	4	0.00
04/04/2011	R207 On 03-November-11			Bond Future	8.78	92.9362	93.4825	92.9362	600.00
04/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2386	2	2	2	0.00
04/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2525	2	3	2	0.00
04/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2251	2	2	2	0.00
04/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2670	3	3	3	0.00
04/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2400	3	2	3	0.00
04/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2533	3	3	3	0.00
04/04/2011	R207 On 02-February-12			Bond Future	8.90	90.6523	91.2040	90.6523	0.00
04/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3334	3	3	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3480	3	3	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3184	3	3	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2916	3	3	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2688	3	3	3	0.00
04/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2803	3	3	3	0.00
04/04/2011	R208 On 05-May-11			Bond Future	8.60	87.9957	88.5496	87.9957	190.00
04/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	588	0	1	0	0.00
04/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	477	0	0	0	0.00
04/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	715	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1	1	0.00
04/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1408	2	1	2	0.00
04/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1213	2	1	2	0.00
04/04/2011	R208 On 04-August-11			Bond Future	8.71	89.2692	89.8336	89.2692	120.00
04/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	804	1	1	1	0.00
04/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	893	1	1	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	721	1	1	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3775	4	4	4	0.00
04/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3332	4	3	4	0.00
04/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3550	4	4	4	0.00
04/04/2011	R208 On 03-November-11			Bond Future	8.81	87.1368	87.7107	87.1368	5,604.00
04/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2390	2	2	2	0.00
04/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2250	2	2	2	0.00
04/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2535	2	3	2	0.00
04/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2610	3	3	3	0.00
04/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2904	3	3	3	0.00
04/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2754	3	3	3	0.00
04/04/2011	R208 On 02-February-12			Bond Future	8.92	88.4081	88.9904	88.4081	0.00
04/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3477	3	3	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3327	3	3	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3630	3	4	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2920	3	3	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3175	3	3	3	0.00
04/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3045	3	3	3	0.00
04/04/2011	R209 On 05-May-11			Bond Future	8.88	73.7619	74.4297	73.7619	21,100.00
04/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	214	0	0	0	0.00
04/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	280	0	0	0	0.00
04/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	161	0	0	0	0.00
04/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3686	4	4	4	0.00
04/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2969	4	3	4	0.00
04/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3319	4	3	4	0.00
04/04/2011	R209 On 04-August-11			Bond Future	8.96	74.8256	75.5071	74.8256	0.00
04/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1116	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1235	1	1	1	0.00
04/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1004	1	1	1	0.00
04/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8353	8	8	8	0.00
04/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	329	0	0	0	0.00
04/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5090	6	5	6	0.00
04/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4487	5	4	5	0.00
04/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4783	5	5	5	0.00
04/04/2011	R209 On 03-November-11			Bond Future	9.03	72.7436	73.4384	72.7436	1,033.00
04/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2497	2	2	2	0.00
04/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2660	2	3	2	0.00
04/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2342	2	2	2	0.00
04/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4925	5	5	5	0.00
04/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4445	5	4	5	0.00
04/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4679	5	5	5	0.00
04/04/2011	R209 On 02-February-12			Bond Future	9.10	73.8024	74.5099	73.8024	0.00
04/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3984	4	4	4	0.00
04/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4167	4	4	4	0.00
04/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3805	3	4	3	0.00
04/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4976	5	5	5	0.00
04/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4574	5	5	5	0.00
04/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4772	5	5	5	0.00
04/04/2011	R210 On 05-May-11			Bond Future	125.36	125.3517	125.3597	125.3517	278.00
04/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	590	1	1	1	0.00
04/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	690	1	1	1	0.00
04/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	640	1	1	1	0.00
04/04/2011	R211 On 05-May-11			Bond Future	1.64	105.2084	105.3815	105.2084	539.00
04/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2769	3	3	3	0.00
04/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3040	3	3	3	0.00
04/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2497	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11			Bond Future	2.43	103.7175	103.7270	103.7175	2,532.00
04/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2253	2	2	2	0.00
04/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1279	1	1	1	0.00
04/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1765	2	2	2	0.00
04/04/2011	R213 On 05-May-11			Bond Future	8.96	82.6980	83.3040	82.6980	0.00
04/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8632	9	9	9	0.00
04/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7719	8	8	8	0.00
04/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8174	9	8	9	0.00
04/04/2011	R213 On 04-August-11			Bond Future	9.04	83.8948	84.5069	83.8948	0.00
04/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8330	9	8	9	0.00
04/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9238	10	9	10	0.00
04/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8782	9	9	9	0.00
04/04/2011	R213 On 03-November-11			Bond Future	9.13	81.5450	82.1705	81.5450	0.00
04/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3380	4	3	4	0.00
04/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2569	3	3	3	0.00
04/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2973	4	3	4	0.00
04/04/2011	R213 On 02-February-12			Bond Future	9.22	82.7358	83.3663	82.7358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	2039	3	2	3	0.00
04/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1261	2	1	2	0.00
04/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1648	2	2	2	0.00
04/04/2011	TRT1 On 05-May-11			Index Future	340.71	338.9330	340.7120	338.9330	100.00
04/04/2011	TRT1 On 04-August-11			Index Future	345.41	343.6070	345.4120	343.6070	0.00
05/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	AL7T On 05-May-11			Index Future	373.60	373.7720	373.6030	373.7720	30.00
05/04/2011	AL7T On 04-August-11			Index Future	378.95	379.1220	378.9520	379.1220	0.00
05/04/2011	ALBI On 05-May-11			Index Future	343.79	343.7550	343.7870	343.7550	1,070.00
05/04/2011	ALBI On 04-August-11			Index Future	348.71	348.6760	348.7090	348.6760	0.00
05/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CRD1 On	05-May-11			Index Future	155.57	155.5750	155.5710	155.5750	2.00
05/04/2011	CRD1 On	04-August-11			Index Future	157.72	157.7210	157.7170	157.7210	0.00
05/04/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	GOVI On	05-May-11			GOVI	344.88	344.8950	344.8750	344.8950	205.00
05/04/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On	05-May-11	348.99	Put	GOVI	41150	4	4	4	0.00
05/04/2011	GOVI On	05-May-11	349.01	Put	GOVI	41350	4	4	4	0.00
05/04/2011	GOVI On	05-May-11	349.00	Put	GOVI	41250	4	4	4	0.00
05/04/2011	GOVI On	04-August-11			GOVI	349.81	349.8320	349.8120	349.8320	0.00
05/04/2011	GOVI On	04-August-11	348.00	Call	GOVI	18120	2	2	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
05/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18020	2	2	2	0.00
05/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18220	2	2	2	0.00
05/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2011	IGOV On 05-May-11			Index Future	150.21	150.2130	150.2090	150.2130	63.00
05/04/2011	IGOV On 04-August-11			Index Future	152.36	152.3640	152.3600	152.3640	0.00
05/04/2011	ILBI On 05-May-11			Index Future	406.28	406.3130	406.2820	406.3130	336.00
05/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4060	94.4070	94.4060	2,001.00
05/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3740	94.3790	94.3740	3,001.00
05/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3430	94.3530	94.3430	3,890.00
05/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2670	94.2710	94.2670	2,000.00
05/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1800	94.1760	94.1800	0.00
05/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.95	94.0650	94.0480	94.0650	14,700.00
05/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6240	93.6200	93.6240	5,591.00
05/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.90	93.0910	93.0960	93.0910	1,090.00
05/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.41	92.5850	92.5900	92.5850	2,890.00
05/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1890	92.1930	92.1890	44,710.00
05/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.15	91.8420	91.8520	91.8420	513.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.48	91.5100	91.5170	91.5100	0.00
05/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
05/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
05/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
05/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
05/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
05/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/04/2011	OTH1 On 05-May-11			Index Future	337.55	337.2400	337.5530	337.2400	3.00
05/04/2011	OTH1 On 04-August-11			Index Future	342.39	342.0670	342.3860	342.0670	0.00
05/04/2011	R157 On 05-May-11			Bond Future	7.76	122.9621	122.8596	122.9621	2,405.00
05/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	493	1	0	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	600	1	1	1	0.00
05/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	318	0	0	0	0.00
05/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	399	0	0	0	0.00
05/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	657	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	782	1	1	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	449	0	0	0	0.00
05/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	546	1	1	1	0.00
05/04/2011	R157 On 04-August-11			Bond Future	7.91	124.7421	124.6381	124.7421	0.00
05/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	491	1	0	1	0.00
05/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	436	0	0	0	0.00
05/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	551	1	1	1	0.00
05/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1963	2	2	2	0.00
05/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2240	2	2	2	0.00
05/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2099	2	2	2	0.00
05/04/2011	R157 On 03-November-11			Bond Future	8.08	119.7033	119.6022	119.7033	3,694.00
05/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1861	2	2	2	0.00
05/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1967	2	2	2	0.00
05/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1757	2	2	2	0.00
05/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1336	1	1	1	0.00
05/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1187	1	1	1	0.00
05/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1260	1	1	1	0.00
05/04/2011	R157 On 02-February-12			Bond Future	8.28	121.4477	121.3433	121.4477	0.00
05/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2268	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2369	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2170	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1586	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1452	1	1	1	0.00
05/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1517	1	2	1	0.00
05/04/2011	R186 On 05-May-11			Bond Future	8.80	118.0522	118.3023	118.0522	28,849.00
05/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1153	1	1	1	0.00
05/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1374	1	1	1	1.00
05/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	14	0	0	0	5,500.00
05/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	956	1	1	1	0.00
05/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1889	2	2	2	0.00
05/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7801	8	8	8	0.00
05/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1374	2	1	2	0.00
05/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1618	2	2	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
05/04/2011	R186 On 04-August-11			Bond Future	8.90	114.4720	114.7170	114.4720	0.00
05/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	873	1	1	1	0.00
05/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	979	1	1	1	0.00
05/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	779	1	1	1	0.00
05/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1093	1	1	1	600.00
05/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7712	8	8	8	0.00
05/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2160	2	2	2	200.00
05/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3233	3	3	3	0.00
05/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2735	3	3	3	200.00
05/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	728	1	1	1	600.00
05/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3953	4	4	4	0.00
05/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7364	8	7	8	0.00
05/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6210	6	6	6	0.00
05/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6583	7	7	7	0.00
05/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6966	7	7	7	0.00
05/04/2011	R186 On 03-November-11			Bond Future	8.99	116.0979	116.3471	116.0979	12,982.00
05/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4143	4	4	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3919	4	4	4	0.00
05/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4374	4	4	4	0.00
05/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3841	4	4	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4276	4	4	4	0.00
05/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4054	4	4	4	0.00
05/04/2011	R186 On 02-February-12			Bond Future	9.09	112.4943	112.7559	112.4943	2,500.00
05/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4695	5	5	5	0.00
05/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4483	4	4	4	0.00
05/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4912	5	5	5	0.00
05/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5236	5	5	5	0.00
05/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5689	6	6	6	0.00
05/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5459	6	5	6	0.00
05/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7850	208.7894	208.7850	0.00
05/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1489	1	1	1	0.00
05/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1439	1	1	1	0.00
05/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1539	2	2	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
05/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11			Bond Future	231.97	231.9527	231.9660	231.9527	0.00
05/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	16	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	84	0	0	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	34	0	0	0	0.00
05/04/2011	R201 On 05-May-11			Bond Future	7.39	107.7103	107.5981	107.7103	484.00
05/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1197	1	1	1	0.00
05/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1340	1	1	1	0.00
05/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1058	1	1	1	0.00
05/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	70	0	0	0	0.00
05/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	36	0	0	0	0.00
05/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	51	0	0	0	0.00
05/04/2011	R201 On 04-August-11			Bond Future	7.53	104.8593	104.7486	104.8593	0.00
05/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	467	1	0	1	0.00
05/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	523	1	1	1	0.00
05/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	416	0	0	0	0.00
05/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1405	1	1	1	0.00
05/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1210	1	1	1	0.00
05/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1305	1	1	1	0.00
05/04/2011	R201 On 03-November-11			Bond Future	7.69	106.3493	106.2354	106.3493	0.00
05/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1635	2	2	2	0.00
05/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1725	2	2	2	0.00
05/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1548	2	2	2	0.00
05/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	815	1	1	1	0.00
05/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	718	1	1	1	0.00
05/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	765	1	1	1	0.00
05/04/2011	R201 On 02-February-12			Bond Future	7.86	103.4883	103.3729	103.4883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1887	2	2	2	0.00
05/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1970	2	2	2	0.00
05/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1805	2	2	2	0.00
05/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	944	1	1	1	0.00
05/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	856	1	1	1	0.00
05/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	899	1	1	1	0.00
05/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	168.4338	168.4338	10,539.00
05/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	42	42	0.00
05/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	43	43	0.00
05/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	41	41	0.00
05/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R203 On 05-May-11			Bond Future	8.34	100.9220	100.8009	100.9220	517.00
05/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	459	1	0	1	0.00
05/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	368	0	0	0	0.00
05/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	563	1	1	1	0.00
05/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	757	1	1	1	0.00
05/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	1049	1	1	1	0.00
05/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	896	1	1	1	0.00
05/04/2011	R203 On 04-August-11			Bond Future	8.47	102.3805	102.2639	102.3805	0.00
05/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	574	1	1	1	0.00
05/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	512	1	1	1	0.00
05/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	641	1	1	1	0.00
05/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2631	3	3	3	0.00
05/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2981	3	3	3	0.00
05/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2803	3	3	3	0.00
05/04/2011	R203 On 03-November-11			Bond Future	8.62	99.6718	99.5553	99.6718	1,416.00
05/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1692	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1586	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1801	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2093	2	2	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
05/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2328	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2209	2	2	2	0.00
05/04/2011	R203 On 02-February-12			Bond Future	8.77	101.1247	101.0044	101.1247	0.00
05/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2390	2	2	2	0.00
05/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2279	2	2	2	0.00
05/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2504	3	3	3	0.00
05/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2380	2	2	2	0.00
05/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2584	3	3	3	0.00
05/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2480	2	2	2	0.00
05/04/2011	R204 On 05-May-11			Bond Future	8.47	100.5450	100.4688	100.5450	100.00
05/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	852	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1005	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	713	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	816	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	566	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	684	1	1	1	0.00
05/04/2011	R204 On 04-August-11			Bond Future	8.59	97.9684	97.8947	97.9684	0.00
05/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	523	1	1	1	0.00
05/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	587	1	1	1	0.00
05/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	0	0	0	0.00
05/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3922	4	4	4	0.00
05/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3496	3	3	3	0.00
05/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3706	4	4	4	0.00
05/04/2011	R204 On 03-November-11			Bond Future	8.72	99.3620	99.2855	99.3620	1,876.00
05/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2380	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2516	3	3	3	0.00
05/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2248	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2350	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2109	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2227	2	2	2	0.00
05/04/2011	R204 On 02-February-12			Bond Future	8.86	96.7757	96.6968	96.7757	0.00
05/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3255	3	3	3	0.00
05/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3394	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3120	3	3	3	0.00
05/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2658	3	3	3	0.00
05/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2444	2	2	2	0.00
05/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2549	3	3	3	0.00
05/04/2011	R206 On 05-May-11			Bond Future	7.08	103.4234	103.3750	103.4234	0.00
05/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1030	1	1	1	0.00
05/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	920	1	1	1	0.00
05/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1143	1	1	1	0.00
05/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	15	0	0	0	0.00
05/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	31	0	0	0	0.00
05/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	22	0	0	0	0.00
05/04/2011	R206 On 04-August-11			Bond Future	7.23	101.1555	101.1071	101.1555	0.00
05/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	341	0	0	0	0.00
05/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	302	0	0	0	0.00
05/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	386	0	0	0	0.00
05/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	790	1	1	1	0.00
05/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	927	1	1	1	0.00
05/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	855	1	1	1	0.00
05/04/2011	R206 On 03-November-11			Bond Future	7.40	102.5904	102.5426	102.5904	0.00
05/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1182	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1118	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1248	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	461	0	0	0	0.00
05/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	528	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	493	0	0	0	0.00
05/04/2011	R206 On 02-February-12			Bond Future	7.61	100.3211	100.2715	100.3211	0.00
05/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1310	1	1	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1253	1	1	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1367	1	1	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	593	1	1	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	654	1	1	1	0.00
05/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	623	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R207 On 05-May-11			Bond Future	8.56	94.4481	94.3964	94.4481	1,020.00
05/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	650	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	785	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	532	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1142	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	819	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	972	1	1	1	0.00
05/04/2011	R207 On 04-August-11			Bond Future	8.67	92.1724	92.1222	92.1724	0.00
05/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	813	1	1	1	0.00
05/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	901	1	1	1	0.00
05/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	730	1	1	1	0.00
05/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3410	3	3	3	0.00
05/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	3005	3	3	3	0.00
05/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3205	3	3	3	0.00
05/04/2011	R207 On 03-November-11			Bond Future	8.79	93.4825	93.4282	93.4825	600.00
05/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2353	2	2	2	0.00
05/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2491	3	2	3	0.00
05/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2219	2	2	2	0.00
05/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2693	3	3	3	0.00
05/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2421	2	2	2	0.00
05/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2554	3	3	3	0.00
05/04/2011	R207 On 02-February-12			Bond Future	8.91	91.2040	91.1512	91.2040	0.00
05/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3301	3	3	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3445	3	3	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3151	3	3	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2935	3	3	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2706	3	3	3	0.00
05/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2823	3	3	3	0.00
05/04/2011	R208 On 05-May-11			Bond Future	8.61	88.5496	88.5254	88.5496	190.00
05/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	565	1	1	1	0.00
05/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	456	0	0	0	0.00
05/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	691	1	1	1	0.00
05/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1411	1	1	1	0.00
05/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1215	1	1	1	0.00
05/04/2011	R208 On 04-August-11			Bond Future	8.71	89.8336	89.8100	89.8336	120.00
05/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	790	1	1	1	0.00
05/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	879	1	1	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	708	1	1	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3785	4	4	4	0.00
05/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3342	3	3	3	0.00
05/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3559	4	4	4	0.00
05/04/2011	R208 On 03-November-11			Bond Future	8.82	87.7107	87.6877	87.7107	5,604.00
05/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2373	2	2	2	0.00
05/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2233	2	2	2	0.00
05/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2517	3	3	3	0.00
05/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2615	3	3	3	0.00
05/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2910	3	3	3	0.00
05/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2760	3	3	3	0.00
05/04/2011	R208 On 02-February-12			Bond Future	8.93	88.9904	88.9623	88.9904	0.00
05/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3457	3	3	3	0.00
05/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3307	3	3	3	0.00
05/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3609	4	4	4	0.00
05/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2927	3	3	3	0.00
05/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3183	3	3	3	0.00
05/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3054	3	3	3	0.00
05/04/2011	R209 On 05-May-11			Bond Future	8.86	74.4297	74.5943	74.4297	21,100.00
05/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	228	0	0	0	0.00
05/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	299	0	0	0	0.00
05/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	172	0	0	0	0.00
05/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3532	4	4	4	0.00
05/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2824	3	3	3	0.00
05/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3169	3	3	3	0.00
05/04/2011	R209 On 04-August-11			Bond Future	8.94	75.5071	75.6772	75.5071	0.00
05/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1158	1	1	1	0.00
05/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1281	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1043	1	1	1	0.00
05/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8502	8	9	8	0.00
05/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	308	0	0	0	0.00
05/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4959	5	5	5	0.00
05/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4363	4	4	4	0.00
05/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4655	5	5	5	0.00
05/04/2011	R209 On 03-November-11			Bond Future	9.01	73.4384	73.6061	73.4384	1,033.00
05/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2561	2	3	2	0.00
05/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2727	3	3	3	0.00
05/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2403	2	2	2	0.00
05/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4818	5	5	5	0.00
05/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4344	4	4	4	0.00
05/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4576	5	5	5	0.00
05/04/2011	R209 On 02-February-12			Bond Future	9.08	74.5099	74.6754	74.5099	0.00
05/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4060	4	4	4	0.00
05/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4245	4	4	4	0.00
05/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3878	4	4	4	0.00
05/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4884	5	5	5	0.00
05/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4487	5	4	5	0.00
05/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4682	5	5	5	0.00
05/04/2011	R210 On 05-May-11			Bond Future	125.37	125.3597	125.3671	125.3597	278.00
05/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	583	1	1	1	0.00
05/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	683	1	1	1	0.00
05/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	633	1	1	1	0.00
05/04/2011	R211 On 05-May-11			Bond Future	1.64	105.3815	105.3871	105.3815	539.00
05/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2775	3	3	3	0.00
05/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3045	3	3	3	0.00
05/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2503	2	3	2	0.00
05/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11			Bond Future	2.45	103.7270	103.5362	103.7270	2,532.00
05/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1470	1	1	1	0.00
05/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2444	2	2	2	0.00
05/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1956	2	2	2	0.00
05/04/2011	R213 On 05-May-11			Bond Future	8.94	83.3040	83.5101	83.3040	0.00
05/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8426	9	8	9	0.00
05/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7513	8	8	8	0.00
05/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7967	8	8	8	0.00
05/04/2011	R213 On 04-August-11			Bond Future	9.02	84.5069	84.7177	84.5069	0.00
05/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8119	8	8	8	0.00
05/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9028	9	9	9	0.00
05/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8572	9	9	9	0.00
05/04/2011	R213 On 03-November-11			Bond Future	9.10	82.1705	82.3781	82.1705	0.00
05/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3172	3	3	3	0.00
05/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2362	3	2	3	0.00
05/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2765	3	3	3	0.00
05/04/2011	R213 On 02-February-12			Bond Future	9.19	83.3663	83.5781	83.3663	0.00
05/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1827	2	2	2	0.00
05/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1049	1	1	1	0.00
05/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1437	2	1	2	0.00
05/04/2011	TRT1 On 05-May-11			Index Future	340.74	340.7120	340.7350	340.7120	100.00
05/04/2011	TRT1 On 04-August-11			Index Future	345.44	345.4120	345.4360	345.4120	0.00