



Derivatives Weekly Statistics Report

From: 01/08/2011 To: 04/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0986 On 31-March-36			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
01/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	AL7T On 04-August-11			Index Future	392.28	389.2900	392.2800	389.2900	31.00
01/08/2011	AL7T On 03-November-11			Index Future	398.13	395.0980	398.1320	395.0980	16.00
01/08/2011	AL7T On 02-February-12			Index Future	404.20	401.1170	404.1960	401.1170	0.00
01/08/2011	ALBI On 04-August-11			Index Future	359.45	356.8580	359.4450	356.8580	673.00
01/08/2011	ALBI On 03-November-11			Index Future	364.81	362.1820	364.8070	362.1820	356.00
01/08/2011	ALBI On 02-February-12			Index Future	370.36	367.6990	370.3630	367.6990	0.00
01/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0412	0.0411	0.0412	22,388.00
01/08/2011	CAAE On 19-September-11			Can-Do Future	0.08	0.0810	0.0831	0.0810	21,898.00
01/08/2011	CAAF On 03-August-11			Can-Do Future	6.73	6.7089	6.7260	6.7089	5,500.00
01/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	45	0	0	0	11,000.00
01/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	22	0	0	0	0.00
01/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	83	0	0	0	0.00
01/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	10	0	0	0	11,000.00
01/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	7	0	0	0	0.00
01/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	84	0	0	0	0.00
01/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	46	0	0	0	0.00
01/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	19	0	0	0	0.00
01/08/2011	CAAG On 24-October-11			Can-Do Future	6.81	6.7898	6.8056	6.7898	0.00
01/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	251	0	0	0	0.00
01/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	57	0	0	0	6,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	128	0	0	0	14,286.00
01/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	222	0	0	0	0.00
01/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	281	0	0	0	0.00
01/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	125	0	0	0	0.00
01/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	322	0	0	0	0.00
01/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	166	0	0	0	0.00
01/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	651	1	1	1	0.00
01/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	145	0	0	0	0.00
01/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CRD1 On 04-August-11			Index Future	162.51	161.7600	162.5090	161.7600	2.00
01/08/2011	CRD1 On 03-November-11			Index Future	164.71	163.9520	164.7110	163.9520	0.00
01/08/2011	CRD1 On 02-February-12			Index Future	166.94	166.1680	166.9370	166.1680	0.00
01/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	GOVI On 04-August-11			GOVI	360.29	357.7920	360.2860	357.7920	182.00
01/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	122860	10	12	10	0.00
01/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	122760	10	12	10	0.00
01/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	122960	10	12	10	0.00
01/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11			GOVI	365.66	363.1300	365.6600	363.1300	0.00
01/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	86600	6	9	6	0.00
01/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	86500	6	9	6	0.00
01/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	86700	6	9	6	0.00
01/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11	357.00	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
01/08/2011	GOVI On 02-February-12			GOVI	371.23	368.6620	371.2300	368.6620	0.00
01/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	22300	0	2	0	0.00
01/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	22200	0	2	0	0.00
01/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	22400	0	2	0	0.00
01/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2011	IGOV On 04-August-11			Index Future	156.61	156.2900	156.6130	156.2900	83.00
01/08/2011	IGOV On 03-November-11			Index Future	158.95	158.6210	158.9490	158.6210	0.00
01/08/2011	IGOV On 02-February-12			Index Future	161.37	161.0380	161.3700	161.0380	0.00
01/08/2011	ILBI On 04-August-11			Index Future	423.49	422.7550	423.4920	422.7550	0.00
01/08/2011	ILBI On 02-February-12			Index Future	436.42	435.6620	436.4190	435.6620	29.00
01/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4200	94.4000	94.4200	0.00
01/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.4000	94.3800	94.4000	17,600.00
01/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	600.00
01/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	1,000.00
01/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2300	94.2500	94.2300	5,541.00
01/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.81	94.1500	94.1900	94.1500	0.00
01/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.97	93.9700	94.0300	93.9700	1,090.00

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01/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.20	93.7100	93.8000	93.7100	2,890.00
01/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.44	93.4400	93.5600	93.4400	44,710.00
01/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.68	93.2100	93.3200	93.2100	490.00
01/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.93	92.9500	93.0700	92.9500	290.00
01/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.19	92.6800	92.8100	92.6800	0.00
01/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	OTH1 On 04-August-11			Index Future	354.52	351.4400	354.5150	351.4400	3.00
01/08/2011	OTH1 On 03-November-11			Index Future	359.80	356.6830	359.8030	356.6830	0.00
01/08/2011	OTH1 On 02-February-12			Index Future	365.28	362.1160	365.2840	362.1160	0.00
01/08/2011	R157 On 04-August-11			Bond Future	7.24	126.8824	127.2854	126.8824	7,535.00

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01/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1040	1	1	1	1,000.00
01/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1235	1	1	1	0.00
01/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	844	0	1	0	0.00
01/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	76	0	0	0	1,320.00
01/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	3742	3	4	3	0.00
01/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1430	1	1	1	440.00
01/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2207	2	2	2	0.00
01/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
01/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
01/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	219	1	0	1	0.00
01/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 03-November-11			Bond Future	7.33	121.9452	122.3533	121.9452	3,487.00
01/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3404	3	3	3	0.00
01/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3235	3	3	3	0.00
01/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3575	3	4	3	0.00
01/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	44	0	0	0	0.00
01/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	63	0	0	0	0.00
01/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	52	0	0	0	0.00
01/08/2011	R157 On 02-February-12			Bond Future	7.44	123.8020	124.2176	123.8020	0.00
01/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	3854	4	4	4	0.00
01/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4001	4	4	4	0.00
01/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	3709	3	4	3	0.00
01/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	251	0	0	0	0.00
01/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	209	0	0	0	0.00
01/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	229	0	0	0	0.00
01/08/2011	R157 On 03-May-12			Bond Future	7.56	118.8514	119.2700	118.8514	0.00
01/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	2851	3	3	3	0.00
01/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	2970	3	3	3	0.00
01/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	2734	2	3	2	0.00
01/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	685	1	1	1	0.00

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01/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	606	1	1	1	0.00
01/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	644	1	1	1	0.00
01/08/2011	R157 On 02-August-12			Bond Future	7.71	120.6041	121.0326	120.6041	0.00
01/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2194	2	2	2	0.00
01/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2287	2	2	2	0.00
01/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2103	2	2	2	0.00
01/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1381	2	1	2	0.00
01/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1270	1	1	1	0.00
01/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1324	2	1	2	0.00
01/08/2011	R186 On 04-August-11			Bond Future	8.39	118.4311	119.4958	118.4311	7,723.00
01/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	53	0	0	0	0.00
01/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	129	0	0	0	0.00
01/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	18	0	0	0	0.00
01/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	271	0	0	0	600.00
01/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	11763	11	12	11	0.00
01/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	2986	2	3	2	200.00
01/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	5277	4	5	4	0.00
01/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
01/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
01/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	1824	3	2	3	0.00
01/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	610	2	1	2	0.00
01/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	954	2	1	2	0.00
01/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	1367	2	1	2	0.00
01/08/2011	R186 On 03-November-11			Bond Future	8.46	120.1835	121.2577	120.1835	21,849.00
01/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	5791	5	6	5	0.00
01/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6146	5	6	5	0.00
01/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5443	5	5	5	0.00
01/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4133	3	4	3	5,600.00
01/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1138	1	1	1	1,275.00
01/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2031	2	2	2	425.00
01/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	2984	2	3	2	0.00
01/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	6507	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	622	1	1	1	1,275.00
01/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	2097	3	2	3	425.00
01/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	3043	4	3	4	0.00
01/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4587	5	5	5	0.00
01/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	890	1	1	1	0.00
01/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1392	2	1	2	0.00
01/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	702	1	1	1	0.00
01/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	791	1	1	1	0.00
01/08/2011	R186 On 02-February-12			Bond Future	8.53	116.7169	117.8182	116.7169	2,500.00
01/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6365	6	6	6	0.00
01/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6066	5	6	5	0.00
01/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	6669	6	7	6	0.00
01/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1931	2	2	2	0.00
01/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	2210	3	2	3	0.00
01/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	2067	2	2	2	0.00
01/08/2011	R186 On 03-May-12			Bond Future	8.60	118.4741	119.5822	118.4741	0.00
01/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	6761	6	7	6	0.00
01/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6487	6	6	6	0.00
01/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7039	6	7	6	0.00
01/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	3053	3	3	3	0.00
01/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3375	4	3	4	0.00
01/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	3211	4	3	4	0.00
01/08/2011	R186 On 02-August-12			Bond Future	8.69	114.9265	116.0578	114.9265	0.00
01/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5498	5	5	5	0.00
01/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5260	5	5	5	0.00
01/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	5746	5	6	5	0.00
01/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4730	5	5	5	0.00
01/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	5135	6	5	6	0.00
01/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4926	5	5	5	0.00
01/08/2011	R189 On 04-August-11			Bond Future	215.14	215.1314	215.1386	215.1314	0.00
01/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3139	3	3	3	0.00
01/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3089	3	3	3	0.00
01/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3189	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
01/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11			Bond Future	212.21	212.2001	212.2070	212.2001	0.00
01/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	207	0	0	0	0.00
01/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	157	0	0	0	0.00
01/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	257	0	0	0	0.00
01/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11			Bond Future	236.06	236.0413	236.0591	236.0413	0.00
01/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4559	5	5	5	0.00
01/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4609	5	5	5	0.00
01/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4509	4	5	4	0.00
01/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11			Bond Future	239.54	239.5242	239.5417	239.5242	125.00
01/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1042	1	1	1	0.00
01/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1092	1	1	1	0.00
01/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	992	1	1	1	0.00
01/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11			Bond Future	6.89	106.4183	106.6962	106.4183	395.00
01/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1109	1	1	1	0.00
01/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1260	1	1	1	0.00
01/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	958	1	1	1	0.00
01/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 03-November-11			Bond Future	6.96	107.9865	108.2705	107.9865	953.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	2930	3	3	3	0.00
01/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	2797	3	3	3	0.00
01/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3063	3	3	3	0.00
01/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	20	0	0	0	0.00
01/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	29	0	0	0	0.00
01/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	25	0	0	0	0.00
01/08/2011	R201 On 02-February-12			Bond Future	7.04	105.2225	105.5086	105.2225	0.00
01/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3212	3	3	3	0.00
01/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3330	3	3	3	0.00
01/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3095	3	3	3	0.00
01/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	98	0	0	0	0.00
01/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	80	0	0	0	0.00
01/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	88	0	0	0	0.00
01/08/2011	R201 On 03-May-12			Bond Future	7.14	106.8019	107.0930	106.8019	0.00
01/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	1944	2	2	2	0.00
01/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2032	2	2	2	0.00
01/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	1858	2	2	2	0.00
01/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	522	1	1	1	0.00
01/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	459	1	0	1	0.00
01/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	490	1	0	1	0.00
01/08/2011	R201 On 02-August-12			Bond Future	7.28	103.9702	104.2672	103.9702	0.00
01/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1405	1	1	1	0.00
01/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1475	1	1	1	0.00
01/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1337	1	1	1	0.00
01/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	957	1	1	1	0.00
01/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	878	1	1	1	0.00
01/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	916	1	1	1	0.00
01/08/2011	R202 On 04-August-11			Bond Future	175.39	175.3797	175.3929	175.3797	90.00
01/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	174393	174	174	174	0.00
01/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	174443	174	174	174	0.00
01/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	174343	174	174	174	0.00
01/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 03-November-11			Bond Future	177.98	177.9676	177.9805	177.9676	22,733.00
01/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	177481	177	177	177	0.00
01/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	177431	177	177	177	0.00
01/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	177531	178	178	178	0.00
01/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	1	0	0	0	0.00
01/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	1	0	0	0	0.00
01/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	1	0	0	0	0.00
01/08/2011	R202 On 02-February-12			Bond Future	178.03	178.0140	178.0269	178.0140	0.00
01/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1027	1	1	1	0.00
01/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	1077	1	1	1	0.00
01/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	977	1	1	1	0.00
01/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R203 On 04-August-11			Bond Future	7.81	104.8387	105.4275	104.8387	824.00
01/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	939	0	1	0	0.00
01/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	710	0	1	0	0.00
01/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1174	1	1	1	0.00
01/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	1	0	0	0	0.00
01/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	15	0	0	0	0.00
01/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	5	0	0	0	0.00
01/08/2011	R203 On 03-November-11			Bond Future	7.90	102.2276	102.8223	102.2276	1,604.00
01/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	2996	3	3	3	0.00
01/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3188	3	3	3	0.00
01/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	2807	2	3	2	0.00
01/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	282	0	0	0	0.00
01/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	213	0	0	0	0.00
01/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	246	0	0	0	0.00
01/08/2011	R203 On 02-February-12			Bond Future	8.00	103.7823	104.3889	103.7823	0.00
01/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	3865	3	4	3	0.00
01/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	3696	3	4	3	0.00
01/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4041	4	4	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
01/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	532	1	1	1	0.00
01/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	617	1	1	1	0.00
01/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	571	1	1	1	0.00
01/08/2011	R203 On 03-May-12			Bond Future	8.11	101.1806	101.7920	101.1806	0.00
01/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	3709	3	4	3	0.00
01/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	3861	3	4	3	0.00
01/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	3561	3	4	3	0.00
01/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	1068	1	1	1	0.00
01/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	953	1	1	1	0.00
01/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	1008	1	1	1	0.00
01/08/2011	R203 On 02-August-12			Bond Future	8.24	102.6727	103.2941	102.6727	0.00
01/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	2738	2	3	2	0.00
01/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	2869	3	3	3	0.00
01/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2611	2	3	2	0.00
01/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1737	2	2	2	0.00
01/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1591	2	2	2	0.00
01/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1662	2	2	2	0.00
01/08/2011	R204 On 04-August-11			Bond Future	8.00	100.4380	101.0719	100.4380	220.00
01/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	213	0	0	0	0.00
01/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	377	0	0	0	0.00
01/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	104	0	0	0	0.00
01/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	384	1	0	1	0.00
01/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	109	1	0	1	0.00
01/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	218	1	0	1	0.00
01/08/2011	R204 On 03-November-11			Bond Future	8.09	101.9199	102.5659	101.9199	2,130.00
01/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	3694	3	4	3	0.00
01/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3478	3	3	3	0.00
01/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	3914	3	4	3	0.00
01/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	227	0	0	0	0.00
01/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	300	0	0	0	0.00
01/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	261	0	0	0	0.00
01/08/2011	R204 On 02-February-12			Bond Future	8.18	99.4406	100.0916	99.4406	0.00
01/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	4678	4	5	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
01/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	4877	4	5	4	0.00
01/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4482	4	4	4	0.00
01/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	625	1	1	1	0.00
01/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	532	1	1	1	0.00
01/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	577	1	1	1	0.00
01/08/2011	R204 On 03-May-12			Bond Future	8.28	100.9294	101.5982	100.9294	0.00
01/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	3794	3	4	3	0.00
01/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3634	3	4	3	0.00
01/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	3956	4	4	4	0.00
01/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1430	2	1	2	0.00
01/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1591	2	2	2	0.00
01/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1509	2	2	2	0.00
01/08/2011	R204 On 02-August-12			Bond Future	8.40	98.3900	99.0687	98.3900	0.00
01/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	2816	2	3	2	0.00
01/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2680	2	3	2	0.00
01/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	2956	3	3	3	0.00
01/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	2239	3	2	3	0.00
01/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2440	3	2	3	0.00
01/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2337	3	2	3	0.00
01/08/2011	R206 On 04-August-11			Bond Future	6.60	102.2978	102.5036	102.2978	9,866.00
01/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	882	1	1	1	0.00
01/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	771	1	1	1	0.00
01/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	993	1	1	1	0.00
01/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 03-November-11			Bond Future	6.67	103.8073	104.0157	103.8073	0.00
01/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2175	2	2	2	0.00
01/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2271	2	2	2	0.00
01/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2080	2	2	2	0.00
01/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	17	0	0	0	0.00
01/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	11	0	0	0	0.00
01/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	13	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
01/08/2011	R206 On 02-February-12			Bond Future	6.74	101.6239	101.8347	101.6239	0.00
01/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2309	2	2	2	0.00
01/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2227	2	2	2	0.00
01/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2390	2	2	2	0.00
01/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	53	0	0	0	0.00
01/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	65	0	0	0	0.00
01/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	59	0	0	0	0.00
01/08/2011	R206 On 03-May-12			Bond Future	6.84	103.1496	103.3643	103.1496	0.00
01/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1369	1	1	1	0.00
01/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1430	1	1	1	0.00
01/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1312	1	1	1	0.00
01/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	358	0	0	0	0.00
01/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	321	0	0	0	0.00
01/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	337	0	0	0	0.00
01/08/2011	R206 On 02-August-12			Bond Future	7.01	100.9102	101.1276	100.9102	0.00
01/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	884	1	1	1	0.00
01/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	928	1	1	1	0.00
01/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	842	1	1	1	0.00
01/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	579	1	1	1	0.00
01/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	530	1	1	1	0.00
01/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	553	1	1	1	0.00
01/08/2011	R207 On 04-August-11			Bond Future	8.12	94.6178	95.2958	94.6178	6,115.00
01/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	806	0	1	0	0.00
01/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1077	1	1	1	0.00
01/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	557	0	1	0	0.00
01/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	64	0	0	0	0.00
01/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	8	0	0	0	0.00
01/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	24	0	0	0	0.00
01/08/2011	R207 On 03-November-11			Bond Future	8.20	96.0181	96.7013	96.0181	610.00
01/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3442	3	3	3	0.00
01/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3222	3	3	3	0.00
01/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	3667	3	4	3	0.00
01/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	323	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
01/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	422	1	0	1	0.00
01/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	370	1	0	1	0.00
01/08/2011	R207 On 02-February-12			Bond Future	8.28	93.8408	94.5330	93.8408	0.00
01/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4634	4	5	4	0.00
01/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	4838	4	5	4	0.00
01/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4433	4	4	4	0.00
01/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	835	1	1	1	0.00
01/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	717	1	1	1	0.00
01/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	774	1	1	1	0.00
01/08/2011	R207 On 03-May-12			Bond Future	8.38	95.2492	95.9538	95.2492	0.00
01/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	3783	3	4	3	0.00
01/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3618	3	4	3	0.00
01/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	3951	4	4	4	0.00
01/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1722	2	2	2	0.00
01/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1911	2	2	2	0.00
01/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1814	2	2	2	0.00
01/08/2011	R207 On 02-August-12			Bond Future	8.49	93.0152	93.7297	93.0152	0.00
01/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3524	3	4	3	0.00
01/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3367	3	3	3	0.00
01/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3686	3	4	3	0.00
01/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	2070	2	2	2	0.00
01/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2262	3	2	3	0.00
01/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	2163	2	2	2	0.00
01/08/2011	R208 On 04-August-11			Bond Future	8.15	92.4813	93.2273	92.4813	1,511.00
01/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	698	0	1	0	0.00
01/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	973	0	1	0	0.00
01/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	457	0	0	0	0.00
01/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	117	1	0	1	0.00
01/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	19	0	0	0	0.00
01/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	50	0	0	0	0.00
01/08/2011	R208 On 03-November-11			Bond Future	8.22	90.4442	91.2036	90.4442	5,997.00
01/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3578	3	4	3	0.00
01/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	3813	3	4	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
01/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3348	3	3	3	0.00
01/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	788	1	1	1	1,995.00
01/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4296	4	4	4	0.00
01/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1423	1	1	1	665.00
01/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2098	2	2	2	0.00
01/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	1027	1	1	1	665.00
01/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	304	0	0	0	1,995.00
01/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1556	2	2	2	0.00
01/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	509	1	1	1	0.00
01/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2456	3	2	3	0.00
01/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	395	1	0	1	0.00
01/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	449	1	0	1	0.00
01/08/2011	R208 On 02-February-12			Bond Future	8.30	91.8260	92.5917	91.8260	0.00
01/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	4897	4	5	4	0.00
01/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4683	4	5	4	0.00
01/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5114	5	5	5	0.00
01/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	802	1	1	1	0.00
01/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	930	1	1	1	0.00
01/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	864	1	1	1	0.00
01/08/2011	R208 On 03-May-12			Bond Future	8.38	89.8042	90.5861	89.8042	0.00
01/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	4958	4	5	4	0.00
01/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5155	5	5	5	0.00
01/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	4765	4	5	4	0.00
01/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1567	2	2	2	0.00
01/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1407	2	1	2	0.00
01/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1485	2	1	2	0.00
01/08/2011	R208 On 02-August-12			Bond Future	8.48	91.1326	91.9286	91.1326	0.00
01/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	3830	3	4	3	0.00
01/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4008	4	4	4	0.00
01/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3659	3	4	3	0.00
01/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2413	3	2	3	0.00
01/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2210	3	2	3	0.00
01/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2307	3	2	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
01/08/2011	R209 On 04-August-11			Bond Future	8.74	76.1051	77.1807	76.1051	0.00
01/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	3	0	0	0	0.00
01/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	12	0	0	0	0.00
01/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	1	0	0	0	0.00
01/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	9698	9	10	9	0.00
01/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	2414	3	2	3	0.00
01/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	1590	3	2	3	0.00
01/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	1997	3	2	3	0.00
01/08/2011	R209 On 03-November-11			Bond Future	8.81	74.0822	75.1759	74.0822	2,736.00
01/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	1851	1	2	1	0.00
01/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2043	2	2	2	0.00
01/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1669	1	2	1	0.00
01/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2515	3	3	3	0.00
01/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	2090	3	2	3	0.00
01/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	2296	3	2	3	0.00
01/08/2011	R209 On 02-February-12			Bond Future	8.87	75.2135	76.3172	75.2135	0.00
01/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3710	3	4	3	0.00
01/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	3926	3	4	3	0.00
01/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3501	3	4	3	0.00
01/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2865	3	3	3	0.00
01/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2526	3	3	3	0.00
01/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2690	3	3	3	0.00
01/08/2011	R209 On 03-May-12			Bond Future	8.93	73.1964	74.3164	73.1964	0.00
01/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4174	4	4	4	0.00
01/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	3975	3	4	3	0.00
01/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4378	4	4	4	0.00
01/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3492	4	3	4	0.00
01/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3852	4	4	4	0.00
01/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3668	4	4	4	0.00
01/08/2011	R209 On 02-August-12			Bond Future	9.00	74.2778	75.4130	74.2778	0.00
01/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5370	5	5	5	0.00
01/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5158	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5589	5	6	5	0.00
01/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3390	4	3	4	0.00
01/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3690	4	4	4	0.00
01/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3535	4	4	4	0.00
01/08/2011	R210 On 04-August-11			Bond Future	132.17	131.8049	132.1670	131.8049	190.00
01/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26167	26	26	26	0.00
01/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26117	26	26	26	0.00
01/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26217	26	26	26	0.00
01/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11			Bond Future	132.42	132.0482	132.4155	132.0482	585.00
01/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1415	1	1	1	0.00
01/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1365	1	1	1	0.00
01/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1465	1	1	1	0.00
01/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11			Bond Future	108.60	108.5969	108.6031	108.5969	0.00
01/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107103	107	107	107	0.00
01/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107153	107	107	107	0.00
01/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107053	107	107	107	0.00
01/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11			Bond Future	110.21	110.1993	110.2054	110.1993	529.00
01/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	108955	109	109	109	0.00
01/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	108905	109	109	109	0.00
01/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109005	109	109	109	0.00
01/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11	1.25	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
01/08/2011	R211 On 02-February-12			Bond Future	110.55	110.5403	110.5463	110.5403	0.00
01/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	46	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	96	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	4	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11			Bond Future	106.96	106.9534	106.9614	106.9534	2,071.00
01/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	104461	104	104	104	0.00
01/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	104411	104	104	104	0.00
01/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	104511	105	105	105	0.00
01/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 03-November-11			Bond Future	108.54	108.5316	108.5394	108.5316	736.00
01/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106039	106	106	106	0.00
01/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	105989	106	106	106	0.00
01/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106089	106	106	106	0.00
01/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12			Bond Future	108.72	108.7165	108.7244	108.7165	0.00
01/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	224	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	174	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	274	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11			Bond Future	8.74	85.9842	86.9617	85.9842	0.00
01/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	8.05	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
01/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	5875	7	6	7	0.00
01/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	6784	8	7	8	0.00
01/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	6328	7	6	7	0.00
01/08/2011	R213 On 03-November-11			Bond Future	8.80	83.7197	84.7077	83.7197	0.00
01/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	843	2	1	2	0.00
01/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	32	1	0	1	0.00
01/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	436	1	0	1	0.00
01/08/2011	R213 On 02-February-12			Bond Future	8.88	84.9914	85.9967	84.9914	0.00
01/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	982	0	1	0	0.00
01/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	1370	0	1	0	0.00
01/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	591	0	1	0	0.00
01/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12			Bond Future	8.95	82.7245	83.7469	82.7245	0.00
01/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	2326	1	2	1	0.00
01/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	2699	2	3	2	0.00
01/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	1950	1	2	1	0.00
01/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12			Bond Future	9.02	83.9502	84.9881	83.9502	0.00
01/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	1736	1	2	1	0.00
01/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2108	1	2	1	0.00
01/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	1362	0	1	0	0.00
01/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
01/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	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
01/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
01/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
01/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
01/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
01/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
01/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
01/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
01/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
01/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
01/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
01/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
01/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
01/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
01/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
01/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
01/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
01/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
01/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 03-November-11	2.05	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
01/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	TRT1 On 04-August-11			Index Future	356.18	353.6860	356.1790	353.6860	100.00
01/08/2011	TRT1 On 03-November-11			Index Future	361.01	358.4770	361.0050	358.4770	0.00
01/08/2011	TRT1 On 02-February-12			Index Future	365.89	363.3220	365.8850	363.3220	0.00
02/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	AL7T On 04-August-11			Index Future	393.68	392.2800	393.6780	392.2800	31.00
02/08/2011	AL7T On 03-November-11			Index Future	399.55	398.1320	399.5500	398.1320	16.00
02/08/2011	AL7T On 02-February-12			Index Future	405.64	404.1960	405.6360	404.1960	0.00
02/08/2011	ALBI On 04-August-11			Index Future	360.83	359.4450	360.8290	359.4450	627.00
02/08/2011	ALBI On 03-November-11			Index Future	366.21	364.8070	366.2110	364.8070	924.00
02/08/2011	ALBI On 02-February-12			Index Future	371.79	370.3630	371.7890	370.3630	0.00
02/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C207 On 15-January-20			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
02/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0411	0.0382	0.0411	22,388.00
02/08/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0831	0.0921	0.0831	21,898.00
02/08/2011	CAAF On 03-August-11			Can-Do Future	6.75	6.7260	6.7502	6.7260	5,500.00
02/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	55	0	0	0	11,000.00
02/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	23	0	0	0	0.00
02/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	101	0	0	0	0.00
02/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	7	0	0	0	11,000.00
02/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	1	0	0	0	0.00
02/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	57	0	0	0	0.00
02/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	23	0	0	0	0.00
02/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	5	0	0	0	0.00
02/08/2011	CAAG On 24-October-11			Can-Do Future	6.82	6.8056	6.8219	6.8056	0.00
02/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	259	0	0	0	0.00
02/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	230	0	0	0	0.00
02/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	291	0	0	0	0.00
02/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	133	0	0	0	14,286.00
02/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	59	0	0	0	6,757.00
02/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	637	1	1	1	0.00
02/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	119	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	311	0	0	0	0.00
02/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	158	0	0	0	0.00
02/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	137	0	0	0	0.00
02/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CRD1 On 04-August-11			Index Future	162.86	162.5090	162.8570	162.5090	2.00
02/08/2011	CRD1 On 03-November-11			Index Future	165.09	164.7110	165.0850	164.7110	0.00
02/08/2011	CRD1 On 02-February-12			Index Future	167.30	166.9370	167.2950	166.9370	0.00
02/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	GOVI On 04-August-11			GOVI	361.58	360.2860	361.5830	360.2860	182.00
02/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	135830	12	14	12	0.00
02/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	135730	12	14	12	0.00
02/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	135930	12	14	12	0.00
02/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11			GOVI	366.98	365.6600	366.9760	365.6600	0.00
02/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	99760	9	10	9	0.00
02/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	99660	9	10	9	0.00
02/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	99860	9	10	9	0.00
02/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12			GOVI	372.57	371.2300	372.5660	371.2300	0.00
02/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	35660	2	4	2	0.00
02/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	35560	2	4	2	0.00
02/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	35760	2	4	2	0.00
02/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2011	IGOV On 04-August-11			Index Future	156.80	156.6130	156.8030	156.6130	83.00
02/08/2011	IGOV On 03-November-11			Index Future	159.14	158.9490	159.1420	158.9490	0.00
02/08/2011	IGOV On 02-February-12			Index Future	161.57	161.3700	161.5660	161.3700	0.00
02/08/2011	ILBI On 04-August-11			Index Future	424.26	423.4920	424.2560	423.4920	0.00
02/08/2011	ILBI On 02-February-12			Index Future	437.21	436.4190	437.2070	436.4190	29.00
02/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	0.00
02/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	17,600.00
02/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	400.00
02/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.67	94.3100	94.3300	94.3100	1,000.00
02/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.72	94.2500	94.2800	94.2500	5,541.00
02/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.77	94.1900	94.2300	94.1900	0.00
02/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.93	94.0300	94.0700	94.0300	1,090.00
02/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.15	93.8000	93.8500	93.8000	2,890.00
02/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.39	93.5600	93.6100	93.5600	44,710.00
02/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.63	93.3200	93.3700	93.3200	490.00
02/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.88	93.0700	93.1200	93.0700	290.00
02/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.14	92.8100	92.8600	92.8100	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	OTH1 On 04-August-11			Index Future	356.37	354.5150	356.3650	354.5150	3.00
02/08/2011	OTH1 On 03-November-11			Index Future	361.68	359.8030	361.6810	359.8030	0.00
02/08/2011	OTH1 On 02-February-12			Index Future	367.19	365.2840	367.1900	365.2840	0.00
02/08/2011	R157 On 04-August-11			Bond Future	7.21	127.2854	127.4082	127.2854	7,130.00
02/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1162	1	1	1	1,000.00
02/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1358	1	1	1	0.00
02/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	966	1	1	1	0.00
02/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	101	0	0	0	1,320.00
02/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	3865	4	4	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
02/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1553	1	2	1	440.00
02/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2330	2	2	2	0.00
02/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
02/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
02/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	121	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 03-November-11			Bond Future	7.30	122.3533	122.4797	122.3533	3,791.00
02/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3523	3	4	3	0.00
02/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3352	3	3	3	0.00
02/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3694	4	4	4	0.00
02/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	36	0	0	0	0.00
02/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	53	0	0	0	0.00
02/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	45	0	0	0	0.00
02/08/2011	R157 On 02-February-12			Bond Future	7.40	124.2176	124.3426	124.2176	0.00
02/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	3961	4	4	4	0.00
02/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4110	4	4	4	0.00
02/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	3814	4	4	4	0.00
02/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	231	0	0	0	0.00
02/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	193	0	0	0	0.00
02/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	211	0	0	0	0.00
02/08/2011	R157 On 03-May-12			Bond Future	7.52	119.2700	119.3992	119.2700	0.00
02/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	2944	3	3	3	0.00
02/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3065	3	3	3	0.00
02/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	2825	3	3	3	0.00
02/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	647	1	1	1	0.00
02/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	572	1	1	1	0.00
02/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	608	1	1	1	0.00
02/08/2011	R157 On 02-August-12			Bond Future	7.66	121.0326	121.1640	121.0326	0.00
02/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2270	2	2	2	0.00
02/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2177	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
02/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2364	2	2	2	0.00
02/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1215	1	1	1	0.00
02/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1324	1	1	1	0.00
02/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1269	1	1	1	0.00
02/08/2011	R186 On 04-August-11			Bond Future	8.30	119.4958	120.2817	119.4958	5,192.00
02/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	141	0	0	0	0.00
02/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	324	0	0	0	0.00
02/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	49	0	0	0	0.00
02/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	612	0	1	0	600.00
02/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	12549	12	13	12	0.00
02/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	3771	3	4	3	200.00
02/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	6063	5	6	5	0.00
02/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
02/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
02/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	1069	2	1	2	0.00
02/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	165	1	0	1	0.00
02/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	363	1	0	1	0.00
02/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	669	1	1	1	0.00
02/08/2011	R186 On 03-November-11			Bond Future	8.37	121.2577	122.0584	121.2577	24,567.00
02/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6429	6	6	6	0.00
02/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6799	6	7	6	0.00
02/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6065	5	6	5	0.00
02/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4681	4	5	4	5,600.00
02/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1384	1	1	1	1,275.00
02/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2395	2	2	2	425.00
02/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3444	3	3	3	0.00
02/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7174	7	7	7	0.00
02/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	488	1	0	1	1,275.00
02/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1756	2	2	2	425.00
02/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2606	3	3	3	0.00
02/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4032	5	4	5	0.00
02/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	711	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
02/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1139	1	1	1	0.00
02/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	555	1	1	1	0.00
02/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	629	1	1	1	0.00
02/08/2011	R186 On 02-February-12			Bond Future	8.44	117.8182	118.6237	117.8182	2,500.00
02/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6921	6	7	6	0.00
02/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6609	6	7	6	0.00
02/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7237	7	7	7	0.00
02/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1693	2	2	2	0.00
02/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1948	2	2	2	0.00
02/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1817	2	2	2	0.00
02/08/2011	R186 On 03-May-12			Bond Future	8.51	119.5822	120.4097	119.5822	0.00
02/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7289	7	7	7	0.00
02/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7004	6	7	6	0.00
02/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7579	7	8	7	0.00
02/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2765	3	3	3	0.00
02/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3065	3	3	3	0.00
02/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2911	3	3	3	0.00
02/08/2011	R186 On 02-August-12			Bond Future	8.59	116.0578	116.8965	116.0578	0.00
02/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5955	5	6	5	0.00
02/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6214	6	6	6	0.00
02/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5705	5	6	5	0.00
02/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4741	5	5	5	0.00
02/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4359	5	4	5	0.00
02/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4544	5	5	5	0.00
02/08/2011	R189 On 04-August-11			Bond Future	215.28	215.1386	215.2801	215.1386	0.00
02/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3280	3	3	3	0.00
02/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3230	3	3	3	0.00
02/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3330	3	3	3	0.00
02/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11			Bond Future	212.35	212.2070	212.3505	212.2070	0.00
02/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	350	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	400	0	0	0	0.00
02/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	300	0	0	0	0.00
02/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11			Bond Future	236.08	236.0591	236.0766	236.0591	0.00
02/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4577	5	5	5	0.00
02/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4627	5	5	5	0.00
02/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4527	5	5	5	0.00
02/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11			Bond Future	239.56	239.5417	239.5595	239.5417	205.00
02/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1059	1	1	1	0.00
02/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	1009	1	1	1	0.00
02/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1109	1	1	1	0.00
02/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11			Bond Future	6.85	106.6962	106.8064	106.6962	395.00
02/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1220	1	1	1	0.00
02/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1370	1	1	1	0.00
02/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	1068	1	1	1	0.00
02/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 03-November-11			Bond Future	6.92	108.2705	108.3816	108.2705	953.00
02/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3036	3	3	3	0.00
02/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	2903	3	3	3	0.00
02/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3170	3	3	3	0.00
02/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	16	0	0	0	0.00
02/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	24	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	20	0	0	0	0.00
02/08/2011	R201 On 02-February-12			Bond Future	7.00	105.5086	105.6217	105.5086	0.00
02/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3315	3	3	3	0.00
02/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3434	3	3	3	0.00
02/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3198	3	3	3	0.00
02/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	88	0	0	0	0.00
02/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	71	0	0	0	0.00
02/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	78	0	0	0	0.00
02/08/2011	R201 On 03-May-12			Bond Future	7.09	107.0930	107.2087	107.0930	0.00
02/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2026	2	2	2	0.00
02/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2116	2	2	2	0.00
02/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	1938	2	2	2	0.00
02/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	486	1	0	1	0.00
02/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	428	0	0	0	0.00
02/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	456	0	0	0	0.00
02/08/2011	R201 On 02-August-12			Bond Future	7.22	104.2672	104.3832	104.2672	0.00
02/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1471	1	1	1	0.00
02/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1401	1	1	1	0.00
02/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1543	1	2	1	0.00
02/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	830	1	1	1	0.00
02/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	905	1	1	1	0.00
02/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	866	1	1	1	0.00
02/08/2011	R202 On 04-August-11			Bond Future	176.25	175.3929	176.2502	175.3929	90.00
02/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	175250	174	175	174	0.00
02/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	175300	174	175	174	0.00
02/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	175200	174	175	174	0.00
02/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11			Bond Future	178.85	177.9805	178.8504	177.9805	22,733.00
02/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	178350	177	178	177	0.00
02/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	178300	177	178	177	0.00
02/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	178400	178	178	178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12			Bond Future	178.91	178.0269	178.9098	178.0269	0.00
02/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1910	1	2	1	0.00
02/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	1860	1	2	1	0.00
02/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	1960	1	2	1	0.00
02/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R203 On 04-August-11			Bond Future	7.76	105.4275	105.6507	105.4275	824.00
02/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	1158	1	1	1	0.00
02/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	919	1	1	1	0.00
02/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1397	1	1	1	0.00
02/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	1	0	0	0	0.00
02/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	1	0	0	0	0.00
02/08/2011	R203 On 03-November-11			Bond Future	7.85	102.8223	103.0464	102.8223	1,604.00
02/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3182	3	3	3	0.00
02/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3379	3	3	3	0.00
02/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	2989	3	3	3	0.00
02/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	240	0	0	0	0.00
02/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	180	0	0	0	0.00
02/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	208	0	0	0	0.00
02/08/2011	R203 On 02-February-12			Bond Future	7.95	104.3889	104.6176	104.3889	0.00
02/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4042	4	4	4	0.00
02/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	3869	4	4	4	0.00
02/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4221	4	4	4	0.00
02/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	483	1	0	1	0.00
02/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	561	1	1	1	0.00
02/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	519	1	1	1	0.00
02/08/2011	R203 On 03-May-12			Bond Future	8.06	101.7920	102.0284	101.7920	0.00
02/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	3875	4	4	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
02/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4030	4	4	4	0.00
02/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	3723	4	4	4	0.00
02/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	993	1	1	1	0.00
02/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	885	1	1	1	0.00
02/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	938	1	1	1	0.00
02/08/2011	R203 On 02-August-12			Bond Future	8.18	103.2941	103.5325	103.2941	0.00
02/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	2878	3	3	3	0.00
02/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2748	3	3	3	0.00
02/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3012	3	3	3	0.00
02/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1495	2	1	2	0.00
02/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1636	2	2	2	0.00
02/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1563	2	2	2	0.00
02/08/2011	R204 On 04-August-11			Bond Future	7.96	101.0719	101.3246	101.0719	220.00
02/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	327	0	0	0	0.00
02/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	547	0	1	0	0.00
02/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	163	0	0	0	0.00
02/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	191	0	0	0	0.00
02/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	26	0	0	0	0.00
02/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	80	0	0	0	0.00
02/08/2011	R204 On 03-November-11			Bond Future	8.04	102.5659	102.8216	102.5659	2,121.00
02/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	3910	4	4	4	0.00
02/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3689	3	4	3	0.00
02/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4134	4	4	4	0.00
02/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	191	0	0	0	0.00
02/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	255	0	0	0	0.00
02/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	221	0	0	0	0.00
02/08/2011	R204 On 02-February-12			Bond Future	8.13	100.0916	100.3546	100.0916	0.00
02/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	4887	5	5	5	0.00
02/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5089	5	5	5	0.00
02/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4687	4	5	4	0.00
02/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	567	1	1	1	0.00
02/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	481	1	0	1	0.00
02/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	523	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
02/08/2011	R204 On 03-May-12			Bond Future	8.23	101.5982	101.8623	101.5982	0.00
02/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	3964	4	4	4	0.00
02/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3801	4	4	4	0.00
02/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4131	4	4	4	0.00
02/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1341	1	1	1	0.00
02/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1494	2	1	2	0.00
02/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1415	2	1	2	0.00
02/08/2011	R204 On 02-August-12			Bond Future	8.34	99.0687	99.3380	99.0687	0.00
02/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	2961	3	3	3	0.00
02/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3105	3	3	3	0.00
02/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2821	3	3	3	0.00
02/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2312	2	2	2	0.00
02/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	2119	2	2	2	0.00
02/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2213	2	2	2	0.00
02/08/2011	R206 On 04-August-11			Bond Future	6.58	102.5036	102.5618	102.5036	9,866.00
02/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	940	1	1	1	0.00
02/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	829	1	1	1	0.00
02/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	1051	1	1	1	0.00
02/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 03-November-11			Bond Future	6.64	104.0157	104.0744	104.0157	12,577.00
02/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2232	2	2	2	0.00
02/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2328	2	2	2	0.00
02/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2136	2	2	2	0.00
02/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	14	0	0	0	0.00
02/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	9	0	0	0	0.00
02/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	11	0	0	0	0.00
02/08/2011	R206 On 02-February-12			Bond Future	6.70	101.8347	101.8943	101.8347	0.00
02/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2363	2	2	2	0.00
02/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2281	2	2	2	0.00
02/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2445	2	2	2	0.00
02/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	48	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	59	0	0	0	0.00
02/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	54	0	0	0	0.00
02/08/2011	R206 On 03-May-12			Bond Future	6.81	103.3643	103.4243	103.3643	0.00
02/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1411	1	1	1	0.00
02/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1472	1	1	1	0.00
02/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1353	1	1	1	0.00
02/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	339	0	0	0	0.00
02/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	302	0	0	0	0.00
02/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	319	0	0	0	0.00
02/08/2011	R206 On 02-August-12			Bond Future	6.96	101.1276	101.1885	101.1276	0.00
02/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	919	1	1	1	0.00
02/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	876	1	1	1	0.00
02/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	963	1	1	1	0.00
02/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	504	1	1	1	0.00
02/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	552	1	1	1	0.00
02/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	528	1	1	1	0.00
02/08/2011	R207 On 04-August-11			Bond Future	8.05	95.2958	95.6518	95.2958	6,115.00
02/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	1139	1	1	1	0.00
02/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1425	1	1	1	0.00
02/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	856	1	1	1	0.00
02/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	7	0	0	0	0.00
02/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	1	0	0	0	0.00
02/08/2011	R207 On 03-November-11			Bond Future	8.13	96.7013	97.0595	96.7013	610.00
02/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3734	3	4	3	0.00
02/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	3966	4	4	4	0.00
02/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3506	3	4	3	0.00
02/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2067	0	2	0	0.00
02/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	778	0	1	0	2,000.00
02/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1404	0	1	0	0.00
02/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1313	0	1	0	2,000.00
02/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	846	0	1	0	2,000.00
02/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	348	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	2123	0	2	0	0.00
02/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	264	0	0	0	0.00
02/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	304	0	0	0	0.00
02/08/2011	R207 On 02-February-12			Bond Future	8.22	94.5330	94.8981	94.5330	0.00
02/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4914	5	5	5	0.00
02/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5123	5	5	5	0.00
02/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4708	4	5	4	0.00
02/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	745	1	1	1	0.00
02/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	637	1	1	1	0.00
02/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	689	1	1	1	0.00
02/08/2011	R207 On 03-May-12			Bond Future	8.31	95.9538	96.3248	95.9538	0.00
02/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4015	4	4	4	0.00
02/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3845	4	4	4	0.00
02/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4189	4	4	4	0.00
02/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1589	2	2	2	0.00
02/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1767	2	2	2	0.00
02/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1675	2	2	2	0.00
02/08/2011	R207 On 02-August-12			Bond Future	8.41	93.7297	94.1105	93.7297	0.00
02/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3750	4	4	4	0.00
02/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3916	4	4	4	0.00
02/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3588	3	4	3	0.00
02/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2102	2	2	2	0.00
02/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1919	2	2	2	0.00
02/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	2008	2	2	2	0.00
02/08/2011	R208 On 04-August-11			Bond Future	8.08	93.2273	93.6064	93.2273	1,511.00
02/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	1031	1	1	1	0.00
02/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	1334	1	1	1	0.00
02/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	738	0	1	0	0.00
02/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	19	0	0	0	0.00
02/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	1	0	0	0	0.00
02/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	4	0	0	0	0.00
02/08/2011	R208 On 03-November-11			Bond Future	8.16	91.2036	91.5925	91.2036	5,948.00
02/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3889	4	4	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
02/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4131	4	4	4	0.00
02/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3650	3	4	3	0.00
02/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	918	1	1	1	1,995.00
02/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4628	4	5	4	0.00
02/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1615	1	2	1	665.00
02/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2339	2	2	2	0.00
02/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	880	1	1	1	665.00
02/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	247	0	0	0	1,995.00
02/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1360	2	1	2	0.00
02/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	423	1	0	1	0.00
02/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2197	2	2	2	0.00
02/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	324	0	0	0	0.00
02/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	371	0	0	0	0.00
02/08/2011	R208 On 02-February-12			Bond Future	8.23	92.5917	92.9837	92.5917	0.00
02/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5195	5	5	5	0.00
02/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4976	5	5	5	0.00
02/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5418	5	5	5	0.00
02/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	714	1	1	1	0.00
02/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	831	1	1	1	0.00
02/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	770	1	1	1	0.00
02/08/2011	R208 On 03-May-12			Bond Future	8.32	90.5861	90.9861	90.5861	0.00
02/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5237	5	5	5	0.00
02/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5439	5	5	5	0.00
02/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5038	5	5	5	0.00
02/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1440	2	1	2	0.00
02/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1291	1	1	1	0.00
02/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1364	1	1	1	0.00
02/08/2011	R208 On 02-August-12			Bond Future	8.41	91.9286	92.3300	91.9286	0.00
02/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4070	4	4	4	0.00
02/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3893	4	4	4	0.00
02/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4252	4	4	4	0.00
02/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2053	2	2	2	0.00
02/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2245	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
02/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2146	2	2	2	0.00
02/08/2011	R209 On 04-August-11			Bond Future	8.64	77.1807	77.9959	77.1807	0.00
02/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	15	0	0	0	0.00
02/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	52	0	0	0	0.00
02/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	3	0	0	0	0.00
02/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	10513	10	11	10	0.00
02/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	1601	2	2	2	0.00
02/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	815	2	1	2	0.00
02/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	1194	2	1	2	0.00
02/08/2011	R209 On 03-November-11			Bond Future	8.70	75.1759	75.9972	75.1759	2,736.00
02/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2260	2	2	2	0.00
02/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2477	2	2	2	0.00
02/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2053	2	2	2	0.00
02/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2077	3	2	3	0.00
02/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1703	2	2	2	0.00
02/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1883	2	2	2	0.00
02/08/2011	R209 On 02-February-12			Bond Future	8.76	76.3172	77.1526	76.3172	0.00
02/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4196	4	4	4	0.00
02/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4428	4	4	4	0.00
02/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3971	4	4	4	0.00
02/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2500	3	3	3	0.00
02/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2193	3	2	3	0.00
02/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2341	3	2	3	0.00
02/08/2011	R209 On 03-May-12			Bond Future	8.82	74.3164	75.1727	74.3164	0.00
02/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4650	4	5	4	0.00
02/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4437	4	4	4	0.00
02/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4867	4	5	4	0.00
02/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3125	3	3	3	0.00
02/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3457	4	3	4	0.00
02/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3287	4	3	4	0.00
02/08/2011	R209 On 02-August-12			Bond Future	8.89	75.4130	76.2814	75.4130	0.00
02/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5894	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6124	6	6	6	0.00
02/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5670	5	6	5	0.00
02/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3334	4	3	4	0.00
02/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3057	3	3	3	0.00
02/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3191	4	3	4	0.00
02/08/2011	R210 On 04-August-11			Bond Future	132.18	132.1670	132.1769	132.1670	90.00
02/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26177	26	26	26	0.00
02/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26127	26	26	26	0.00
02/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26227	26	26	26	0.00
02/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11			Bond Future	132.43	132.4155	132.4255	132.4155	685.00
02/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1425	1	1	1	0.00
02/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1475	1	1	1	0.00
02/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1375	1	1	1	0.00
02/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11			Bond Future	108.66	108.6031	108.6649	108.6031	0.00
02/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107165	107	107	107	0.00
02/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107215	107	107	107	0.00
02/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107115	107	107	107	0.00
02/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11			Bond Future	110.27	110.2054	110.2681	110.2054	529.00
02/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109018	109	109	109	0.00
02/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	108968	109	109	109	0.00
02/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109068	109	109	109	0.00
02/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11	1.30	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
02/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12			Bond Future	110.61	110.5463	110.6098	110.5463	0.00
02/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	110	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	60	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	160	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11			Bond Future	107.02	106.9614	107.0180	106.9614	0.00
02/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	104518	104	105	104	0.00
02/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	104468	104	104	104	0.00
02/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	104568	105	105	105	0.00
02/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11			Bond Future	108.60	108.5394	108.5968	108.5394	3,073.00
02/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106097	106	106	106	0.00
02/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	106047	106	106	106	0.00
02/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106147	106	106	106	0.00
02/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12			Bond Future	108.78	108.7244	108.7825	108.7244	0.00
02/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	283	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	333	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	233	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11			Bond Future	8.64	86.9617	87.7084	86.9617	0.00
02/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	5128	6	5	6	0.00
02/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	6037	7	6	7	0.00
02/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	5581	6	6	6	0.00
02/08/2011	R213 On 03-November-11			Bond Future	8.71	84.7077	85.4687	84.7077	0.00
02/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	325	0	0	0	0.00
02/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	729	0	1	0	0.00
02/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	82	1	0	1	0.00
02/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12			Bond Future	8.78	85.9967	86.7709	85.9967	0.00
02/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1756	1	2	1	0.00
02/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2144	1	2	1	0.00
02/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1366	1	1	1	0.00
02/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12			Bond Future	8.85	83.7469	84.5263	83.7469	0.00
02/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3105	2	3	2	0.00
02/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3479	3	3	3	0.00
02/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2730	2	3	2	0.00
02/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12			Bond Future	8.92	84.9881	85.7796	84.9881	0.00
02/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2528	2	3	2	0.00
02/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2900	2	3	2	0.00
02/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2153	1	2	1	0.00
02/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
02/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
02/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
02/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
02/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
02/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
02/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
02/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
02/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
02/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
02/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
02/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
02/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
02/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
02/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
02/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
02/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
02/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
02/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	TRT1 On 04-August-11			Index Future	357.47	356.1790	357.4730	356.1790	100.00
02/08/2011	TRT1 On 03-November-11			Index Future	362.36	361.0050	362.3640	361.0050	0.00
02/08/2011	TRT1 On 02-February-12			Index Future	367.22	365.8850	367.2150	365.8850	0.00
03/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	AL7T On 04-August-11			Index Future	395.61	393.6780	395.6100	393.6780	31.00
03/08/2011	AL7T On 03-November-11			Index Future	401.51	399.5500	401.5100	399.5500	16.00
03/08/2011	AL7T On 02-February-12			Index Future	407.63	405.6360	407.6260	405.6360	0.00
03/08/2011	ALBI On 04-August-11			Index Future	362.57	360.8290	362.5660	360.8290	527.00
03/08/2011	ALBI On 03-November-11			Index Future	367.97	366.2110	367.9740	366.2110	1,021.00
03/08/2011	ALBI On 02-February-12			Index Future	373.58	371.7890	373.5790	371.7890	0.00
03/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C207 On 15-January-20			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
03/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0382	0.0360	0.0382	22,388.00
03/08/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0921	0.0997	0.0921	21,898.00
03/08/2011	CAAF On 03-August-11			Can-Do Future	6.75	6.7502	6.7511	6.7502	0.00
03/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	51	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	1	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	101	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	49	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAG On 24-October-11			Can-Do Future	6.83	6.8219	6.8303	6.8219	0.00
03/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	267	0	0	0	0.00
03/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	237	0	0	0	0.00
03/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	298	0	0	0	0.00
03/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	139	0	0	0	14,286.00
03/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	62	0	0	0	6,757.00
03/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	632	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
03/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	118	0	0	0	0.00
03/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	309	0	0	0	0.00
03/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	157	0	0	0	0.00
03/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	137	0	0	0	0.00
03/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CRD1 On 04-August-11			Index Future	163.35	162.8570	163.3480	162.8570	2.00
03/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
03/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
03/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	GOVI On 04-August-11			GOVI	363.24	361.5830	363.2360	361.5830	68.00
03/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	152360	14	15	14	0.00
03/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	152460	14	15	14	0.00
03/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	152260	14	15	14	0.00
03/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 03-November-11			GOVI	368.65	366.9760	368.6540	366.9760	114.00
03/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	116540	10	12	10	0.00
03/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	116440	10	12	10	0.00
03/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	116640	10	12	10	0.00
03/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 02-February-12			GOVI	374.27	372.5660	374.2690	372.5660	0.00
03/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	52690	4	5	4	0.00
03/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	52590	4	5	4	0.00
03/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	52790	4	5	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
03/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
03/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2011	IGOV On 04-August-11			Index Future	156.87	156.8030	156.8710	156.8030	83.00
03/08/2011	IGOV On 03-November-11			Index Future	159.21	159.1420	159.2110	159.1420	0.00
03/08/2011	IGOV On 02-February-12			Index Future	161.64	161.5660	161.6360	161.5660	0.00
03/08/2011	ILBI On 04-August-11			Index Future	424.26	424.2560	424.2560	424.2560	0.00
03/08/2011	ILBI On 02-February-12			Index Future	437.21	437.2070	437.2070	437.2070	29.00
03/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	0.00
03/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	17,600.00
03/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	400.00
03/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	1,000.00
03/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	5,541.00
03/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.75	94.2300	94.2500	94.2300	0.00
03/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.90	94.0700	94.1000	94.0700	1,090.00
03/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.14	93.8500	93.8600	93.8500	2,890.00
03/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.38	93.6100	93.6200	93.6100	44,710.00
03/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.62	93.3700	93.3800	93.3700	490.00
03/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.85	93.1200	93.1500	93.1200	290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.11	92.8600	92.8900	92.8600	250.00
03/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2011	OTH1 On 04-August-11			Index Future	358.55	356.3650	358.5480	356.3650	3.00
03/08/2011	OTH1 On 03-November-11			Index Future	363.90	361.6810	363.8960	361.6810	0.00
03/08/2011	OTH1 On 02-February-12			Index Future	369.44	367.1900	369.4380	367.1900	0.00
03/08/2011	R157 On 04-August-11			Bond Future	7.12	127.4082	127.7577	127.4082	3,715.00
03/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1512	1	2	1	1,000.00
03/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1708	1	2	1	0.00
03/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	1316	1	1	1	0.00
03/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	333	0	0	0	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	4214	4	4	4	0.00
03/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1903	2	2	2	440.00
03/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2680	2	3	2	0.00
03/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
03/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
03/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	3	0	0	0	0.00
03/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 03-November-11			Bond Future	7.20	122.4797	122.8340	122.4797	9,796.00
03/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3861	4	4	4	0.00
03/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4035	4	4	4	0.00
03/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3688	3	4	3	0.00
03/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	35	0	0	0	0.00
03/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	23	0	0	0	0.00
03/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	28	0	0	0	0.00
03/08/2011	R157 On 02-February-12			Bond Future	7.30	124.3426	124.7048	124.3426	0.00
03/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4280	4	4	4	0.00
03/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4130	4	4	4	0.00
03/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4432	4	4	4	0.00
03/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	153	0	0	0	0.00
03/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	185	0	0	0	0.00
03/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	168	0	0	0	0.00
03/08/2011	R157 On 03-May-12			Bond Future	7.41	119.3992	119.7651	119.3992	0.00
03/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3218	3	3	3	0.00
03/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3343	3	3	3	0.00
03/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3094	3	3	3	0.00
03/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	550	1	1	1	0.00
03/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	484	1	0	1	0.00
03/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	516	1	1	1	0.00
03/08/2011	R157 On 02-August-12			Bond Future	7.54	121.1640	121.5352	121.1640	0.00
03/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2496	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
03/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2595	2	3	2	0.00
03/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2399	2	2	2	0.00
03/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1174	1	1	1	0.00
03/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1075	1	1	1	0.00
03/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1124	1	1	1	0.00
03/08/2011	R186 On 04-August-11			Bond Future	8.21	120.2817	121.1836	120.2817	4,041.00
03/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	474	0	0	0	0.00
03/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	884	0	1	0	0.00
03/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	188	0	0	0	0.00
03/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	1352	1	1	1	600.00
03/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	13451	13	13	13	0.00
03/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	4673	4	5	4	200.00
03/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	6965	6	7	6	0.00
03/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
03/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
03/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	306	1	0	1	0.00
03/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	3	0	0	0	0.00
03/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	21	0	0	0	0.00
03/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	100	1	0	1	0.00
03/08/2011	R186 On 03-November-11			Bond Future	8.28	122.0584	122.9736	122.0584	25,494.00
03/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	7192	6	7	6	0.00
03/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7577	7	8	7	0.00
03/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6812	6	7	6	0.00
03/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	5352	5	5	5	5,600.00
03/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1712	1	2	1	1,275.00
03/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7966	7	8	7	0.00
03/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2863	2	3	2	425.00
03/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4019	3	4	3	0.00
03/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1416	2	1	2	425.00
03/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	365	0	0	0	1,275.00
03/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2159	3	2	3	0.00
03/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3445	4	3	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
03/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	543	1	1	1	0.00
03/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	895	1	1	1	0.00
03/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	418	1	0	1	0.00
03/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	476	1	0	1	0.00
03/08/2011	R186 On 02-February-12			Bond Future	8.34	118.6237	119.5608	118.6237	2,500.00
03/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7598	7	8	7	0.00
03/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7929	7	8	7	0.00
03/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7272	7	7	7	0.00
03/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1673	2	2	2	0.00
03/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1448	2	1	2	0.00
03/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1557	2	2	2	0.00
03/08/2011	R186 On 03-May-12			Bond Future	8.41	120.4097	121.3484	120.4097	0.00
03/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7915	7	8	7	0.00
03/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7617	7	8	7	0.00
03/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8216	8	8	8	0.00
03/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2464	3	2	3	0.00
03/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2739	3	3	3	0.00
03/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2598	3	3	3	0.00
03/08/2011	R186 On 02-August-12			Bond Future	8.49	116.8965	117.8541	116.8965	0.00
03/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6503	6	7	6	0.00
03/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6240	6	6	6	0.00
03/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6774	6	7	6	0.00
03/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3962	4	4	4	0.00
03/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4318	5	4	5	0.00
03/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4135	5	4	5	0.00
03/08/2011	R189 On 04-August-11			Bond Future	215.30	215.2801	215.3008	215.2801	0.00
03/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3301	3	3	3	0.00
03/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3251	3	3	3	0.00
03/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3351	3	3	3	0.00
03/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 03-November-11			Bond Future	212.37	212.3505	212.3713	212.3505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	371	0	0	0	0.00
03/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	321	0	0	0	0.00
03/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	421	0	0	0	0.00
03/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 04-August-11			Bond Future	236.13	236.0766	236.1293	236.0766	0.00
03/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4629	5	5	5	0.00
03/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4679	5	5	5	0.00
03/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4579	5	5	5	0.00
03/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 03-November-11			Bond Future	239.61	239.5595	239.6129	239.5595	205.00
03/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1113	1	1	1	0.00
03/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1163	1	1	1	0.00
03/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	1063	1	1	1	0.00
03/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 04-August-11			Bond Future	6.77	106.8064	107.0456	106.8064	395.00
03/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1459	1	1	1	0.00
03/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1610	1	2	1	0.00
03/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	1308	1	1	1	0.00
03/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 03-November-11			Bond Future	6.84	108.3816	108.6241	108.3816	953.00
03/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3272	3	3	3	0.00
03/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3407	3	3	3	0.00
03/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3137	3	3	3	0.00
03/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	16	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	11	0	0	0	0.00
03/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	13	0	0	0	0.00
03/08/2011	R201 On 02-February-12			Bond Future	6.90	105.6217	105.8668	105.6217	0.00
03/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3543	3	4	3	0.00
03/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3424	3	3	3	0.00
03/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3663	3	4	3	0.00
03/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	55	0	0	0	0.00
03/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	69	0	0	0	0.00
03/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	61	0	0	0	0.00
03/08/2011	R201 On 03-May-12			Bond Future	6.99	107.2087	107.4576	107.2087	0.00
03/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2209	2	2	2	0.00
03/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2302	2	2	2	0.00
03/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2117	2	2	2	0.00
03/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	417	0	0	0	0.00
03/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	365	0	0	0	0.00
03/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	390	0	0	0	0.00
03/08/2011	R201 On 02-August-12			Bond Future	7.11	104.3832	104.6377	104.3832	0.00
03/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1624	1	2	1	0.00
03/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1699	2	2	2	0.00
03/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1550	1	2	1	0.00
03/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	800	1	1	1	0.00
03/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	731	1	1	1	0.00
03/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	765	1	1	1	0.00
03/08/2011	R202 On 04-August-11			Bond Future	176.29	176.2502	176.2894	176.2502	90.00
03/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	175289	175	175	175	0.00
03/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	175339	175	175	175	0.00
03/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	175239	175	175	175	0.00
03/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 03-November-11			Bond Future	178.89	178.8504	178.8899	178.8504	22,733.00
03/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	178390	178	178	178	0.00
03/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	178340	178	178	178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	178440	178	178	178	0.00
03/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 02-February-12			Bond Future	178.95	178.9098	178.9501	178.9098	0.00
03/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1950	2	2	2	0.00
03/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	2000	2	2	2	0.00
03/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	1900	2	2	2	0.00
03/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 04-August-11			Bond Future	7.67	105.6507	106.0791	105.6507	333.00
03/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	1586	1	2	1	0.00
03/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	1346	1	1	1	0.00
03/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1825	1	2	1	0.00
03/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 03-November-11			Bond Future	7.76	103.0464	103.4823	103.0464	2,095.00
03/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3561	3	4	3	0.00
03/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3360	3	3	3	0.00
03/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3764	3	4	3	0.00
03/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	129	0	0	0	0.00
03/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	175	0	0	0	0.00
03/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	151	0	0	0	0.00
03/08/2011	R203 On 02-February-12			Bond Future	7.85	104.6176	105.0587	104.6176	0.00
03/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4396	4	4	4	0.00
03/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4580	4	5	4	0.00
03/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4218	4	4	4	0.00
03/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	469	1	0	1	0.00
03/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	401	0	0	0	0.00
03/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	432	1	0	1	0.00
03/08/2011	R203 On 03-May-12			Bond Future	7.95	102.0284	102.4729	102.0284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4199	4	4	4	0.00
03/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4359	4	4	4	0.00
03/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4041	4	4	4	0.00
03/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	867	1	1	1	0.00
03/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	770	1	1	1	0.00
03/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	817	1	1	1	0.00
03/08/2011	R203 On 02-August-12			Bond Future	8.07	103.5325	103.9907	103.5325	0.00
03/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3160	3	3	3	0.00
03/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3301	3	3	3	0.00
03/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3023	3	3	3	0.00
03/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1453	2	1	2	0.00
03/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1326	1	1	1	0.00
03/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1387	2	1	2	0.00
03/08/2011	R204 On 04-August-11			Bond Future	7.86	101.3246	101.8381	101.3246	150.00
03/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	762	0	1	0	0.00
03/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	1035	1	1	1	0.00
03/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	494	0	0	0	0.00
03/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	8	0	0	0	0.00
03/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	1	0	0	0	0.00
03/08/2011	R204 On 03-November-11			Bond Future	7.95	102.8216	103.3407	102.8216	2,191.00
03/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4367	4	4	4	0.00
03/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4598	4	5	4	0.00
03/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4138	4	4	4	0.00
03/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	185	0	0	0	0.00
03/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	136	0	0	0	0.00
03/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	159	0	0	0	0.00
03/08/2011	R204 On 02-February-12			Bond Future	8.03	100.3546	100.8831	100.3546	0.00
03/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5322	5	5	5	0.00
03/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5116	5	5	5	0.00
03/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5531	5	6	5	0.00
03/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	395	0	0	0	0.00
03/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	468	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	429	1	0	1	0.00
03/08/2011	R204 On 03-May-12			Bond Future	8.12	101.8623	102.3983	101.8623	0.00
03/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4328	4	4	4	0.00
03/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4157	4	4	4	0.00
03/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4501	4	5	4	0.00
03/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1175	1	1	1	0.00
03/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1314	1	1	1	0.00
03/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1243	1	1	1	0.00
03/08/2011	R204 On 02-August-12			Bond Future	8.23	99.3380	99.8793	99.3380	0.00
03/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3269	3	3	3	0.00
03/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3121	3	3	3	0.00
03/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3421	3	3	3	0.00
03/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1894	2	2	2	0.00
03/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2071	2	2	2	0.00
03/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1980	2	2	2	0.00
03/08/2011	R206 On 04-August-11			Bond Future	6.52	102.5618	102.6897	102.5618	9,866.00
03/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	1068	1	1	1	0.00
03/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	957	1	1	1	0.00
03/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	1179	1	1	1	0.00
03/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R206 On 03-November-11			Bond Future	6.58	104.0744	104.2043	104.0744	12,577.00
03/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2359	2	2	2	0.00
03/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2262	2	2	2	0.00
03/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2456	2	2	2	0.00
03/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	7	0	0	0	0.00
03/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	10	0	0	0	0.00
03/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	8	0	0	0	0.00
03/08/2011	R206 On 02-February-12			Bond Future	6.63	101.8943	102.0263	101.8943	0.00
03/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2485	2	2	2	0.00
03/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2568	2	3	2	0.00
03/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2402	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
03/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	48	0	0	0	0.00
03/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	39	0	0	0	0.00
03/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	44	0	0	0	0.00
03/08/2011	R206 On 03-May-12			Bond Future	6.72	103.4243	103.5590	103.4243	0.00
03/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1509	1	2	1	0.00
03/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1572	1	2	1	0.00
03/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1450	1	1	1	0.00
03/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	302	0	0	0	0.00
03/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	268	0	0	0	0.00
03/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	283	0	0	0	0.00
03/08/2011	R206 On 02-August-12			Bond Future	6.86	101.1885	101.3253	101.1885	0.00
03/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1001	1	1	1	0.00
03/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1047	1	1	1	0.00
03/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	956	1	1	1	0.00
03/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	495	1	0	1	0.00
03/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	451	1	0	1	0.00
03/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	473	1	0	1	0.00
03/08/2011	R207 On 04-August-11			Bond Future	7.98	95.6518	96.1035	95.6518	485.00
03/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	1589	1	2	1	0.00
03/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1877	1	2	1	0.00
03/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	1301	1	1	1	0.00
03/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R207 On 03-November-11			Bond Future	8.05	97.0595	97.5226	97.0595	6,245.00
03/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4126	4	4	4	0.00
03/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4366	4	4	4	0.00
03/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3890	4	4	4	0.00
03/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	945	1	1	1	2,000.00
03/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1649	1	2	1	0.00
03/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2370	2	2	2	0.00
03/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	686	1	1	1	2,000.00
03/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1095	1	1	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	269	0	0	0	0.00
03/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1827	2	2	2	0.00
03/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	201	0	0	0	0.00
03/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	233	0	0	0	0.00
03/08/2011	R207 On 02-February-12			Bond Future	8.13	94.8981	95.3710	94.8981	0.00
03/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5288	5	5	5	0.00
03/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5076	5	5	5	0.00
03/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5504	5	6	5	0.00
03/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	545	1	1	1	0.00
03/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	641	1	1	1	0.00
03/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	590	1	1	1	0.00
03/08/2011	R207 On 03-May-12			Bond Future	8.22	96.3248	96.8006	96.3248	0.00
03/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4326	4	4	4	0.00
03/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4149	4	4	4	0.00
03/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4506	4	5	4	0.00
03/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1430	2	1	2	0.00
03/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1595	2	2	2	0.00
03/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1510	2	2	2	0.00
03/08/2011	R207 On 02-August-12			Bond Future	8.32	94.1105	94.5931	94.1105	0.00
03/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4048	4	4	4	0.00
03/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3879	4	4	4	0.00
03/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4221	4	4	4	0.00
03/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1742	2	2	2	0.00
03/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1910	2	2	2	0.00
03/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1824	2	2	2	0.00
03/08/2011	R208 On 04-August-11			Bond Future	8.00	93.6064	94.1506	93.6064	1,283.00
03/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	1571	1	2	1	0.00
03/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	1878	1	2	1	0.00
03/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	1263	1	1	1	0.00
03/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	1	0	0	0	0.00
03/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R208 On 03-November-11			Bond Future	8.07	91.5925	92.1430	91.5925	6,026.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4348	4	4	4	0.00
03/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4601	4	5	4	0.00
03/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4100	4	4	4	0.00
03/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1130	1	1	1	1,995.00
03/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1918	2	2	2	665.00
03/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2709	2	3	2	0.00
03/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5114	5	5	5	0.00
03/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	182	0	0	0	1,995.00
03/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	699	1	1	1	665.00
03/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1112	1	1	1	0.00
03/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	322	0	0	0	0.00
03/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1858	2	2	2	0.00
03/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	244	0	0	0	0.00
03/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	280	0	0	0	0.00
03/08/2011	R208 On 02-February-12			Bond Future	8.14	92.9837	93.5516	92.9837	0.00
03/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5643	5	6	5	0.00
03/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5873	5	6	5	0.00
03/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5416	5	5	5	0.00
03/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	703	1	1	1	0.00
03/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	601	1	1	1	0.00
03/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	650	1	1	1	0.00
03/08/2011	R208 On 03-May-12			Bond Future	8.22	90.9861	91.5581	90.9861	0.00
03/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5650	5	6	5	0.00
03/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5858	5	6	5	0.00
03/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5444	5	5	5	0.00
03/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1274	1	1	1	0.00
03/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1138	1	1	1	0.00
03/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1205	1	1	1	0.00
03/08/2011	R208 On 02-August-12			Bond Future	8.30	92.3300	92.9107	92.3300	0.00
03/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4432	4	4	4	0.00
03/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4622	4	5	4	0.00
03/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4247	4	4	4	0.00
03/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2019	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
03/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1842	2	2	2	0.00
03/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1927	2	2	2	0.00
03/08/2011	R209 On 04-August-11			Bond Future	8.55	77.9959	78.7508	77.9959	0.00
03/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	57	0	0	0	0.00
03/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	198	0	0	0	0.00
03/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	10	0	0	0	0.00
03/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	11268	11	11	11	0.00
03/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	853	2	1	2	0.00
03/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	206	1	0	1	0.00
03/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	481	1	0	1	0.00
03/08/2011	R209 On 03-November-11			Bond Future	8.61	75.9972	76.7677	75.9972	2,736.00
03/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2689	2	3	2	0.00
03/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2459	2	2	2	0.00
03/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2930	2	3	2	0.00
03/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1386	2	1	2	0.00
03/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1713	2	2	2	0.00
03/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1542	2	2	2	0.00
03/08/2011	R209 On 02-February-12			Bond Future	8.66	77.1526	77.9384	77.1526	0.00
03/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4683	4	5	4	0.00
03/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4444	4	4	4	0.00
03/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4929	4	5	4	0.00
03/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1908	2	2	2	0.00
03/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2187	3	2	3	0.00
03/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2042	2	2	2	0.00
03/08/2011	R209 On 03-May-12			Bond Future	8.73	75.1727	75.9570	75.1727	0.00
03/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5110	5	5	5	0.00
03/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4886	4	5	4	0.00
03/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5339	5	5	5	0.00
03/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2812	3	3	3	0.00
03/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3122	3	3	3	0.00
03/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2963	3	3	3	0.00
03/08/2011	R209 On 02-August-12			Bond Future	8.79	76.2814	77.0794	76.2814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6397	6	6	6	0.00
03/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6164	6	6	6	0.00
03/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6637	6	7	6	0.00
03/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2772	3	3	3	0.00
03/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3030	3	3	3	0.00
03/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2896	3	3	3	0.00
03/08/2011	R210 On 04-August-11			Bond Future	132.21	132.1769	132.2068	132.1769	90.00
03/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26207	26	26	26	0.00
03/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26157	26	26	26	0.00
03/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26257	26	26	26	0.00
03/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 03-November-11			Bond Future	132.46	132.4255	132.4557	132.4255	685.00
03/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1456	1	1	1	0.00
03/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1406	1	1	1	0.00
03/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1506	1	2	1	0.00
03/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 04-August-11			Bond Future	109.07	108.6649	109.0728	108.6649	0.00
03/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107573	107	108	107	0.00
03/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107623	107	108	107	0.00
03/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107523	107	108	107	0.00
03/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 03-November-11			Bond Future	110.68	110.2681	110.6819	110.2681	529.00
03/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109432	109	109	109	0.00
03/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109482	109	109	109	0.00
03/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	109382	109	109	109	0.00
03/08/2011	R211 On 03-November-11	1.30	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
03/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 02-February-12			Bond Future	111.03	110.6098	111.0299	110.6098	0.00
03/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	530	0	1	0	0.00
03/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	580	0	1	0	0.00
03/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	480	0	0	0	0.00
03/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 04-August-11			Bond Future	107.72	107.0180	107.7239	107.0180	0.00
03/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	105224	105	105	105	0.00
03/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	105174	104	105	104	0.00
03/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	105274	105	105	105	0.00
03/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 03-November-11			Bond Future	109.31	108.5968	109.3131	108.5968	3,073.00
03/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106813	106	107	106	0.00
03/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	106763	106	107	106	0.00
03/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106863	106	107	106	0.00
03/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 02-February-12			Bond Future	109.51	108.7825	109.5097	108.7825	0.00
03/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	1010	0	1	0	0.00
03/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	960	0	1	0	0.00
03/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	1060	0	1	0	0.00
03/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 04-August-11			Bond Future	8.54	87.7084	88.5657	87.7084	0.00
03/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	4271	5	4	5	0.00
03/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	5180	6	5	6	0.00
03/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	4724	6	5	6	0.00
03/08/2011	R213 On 03-November-11			Bond Future	8.61	85.4687	86.3310	85.4687	0.00
03/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	1187	0	1	0	0.00
03/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	1591	1	2	1	0.00
03/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	781	0	1	0	0.00
03/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-February-12			Bond Future	8.67	86.7709	87.6458	86.7709	0.00
03/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	2631	2	3	2	0.00
03/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	3019	2	3	2	0.00
03/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	2240	1	2	1	0.00
03/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-May-12			Bond Future	8.74	84.5263	85.4214	84.5263	0.00
03/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	4001	3	4	3	0.00
03/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	4374	3	4	3	0.00
03/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	3625	3	4	3	0.00
03/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-August-12			Bond Future	8.80	85.7796	86.6858	85.7796	0.00
03/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	3434	3	3	3	0.00
03/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3806	3	4	3	0.00
03/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	3060	2	3	2	0.00
03/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
03/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
03/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
03/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
03/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
03/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
03/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
03/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
03/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
03/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
03/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
03/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
03/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
03/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
03/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
03/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
03/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
03/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
03/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	TRT1 On 04-August-11			Index Future	359.11	357.4730	359.1110	357.4730	100.00
03/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
03/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
04/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	AL7T On 04-August-11			Index Future	398.22	395.6100	398.2150	395.6100	0.00
04/08/2011	AL7T On 03-November-11			Index Future	404.17	401.5100	404.1710	401.5100	16.00
04/08/2011	AL7T On 02-February-12			Index Future	410.33	407.6260	410.3260	407.6260	0.00
04/08/2011	ALBI On 04-August-11			Index Future	364.86	362.5660	364.8560	362.5660	0.00
04/08/2011	ALBI On 03-November-11			Index Future	370.39	367.9740	370.3850	367.9740	1,020.00
04/08/2011	ALBI On 02-February-12			Index Future	376.03	373.5790	376.0260	373.5790	0.00
04/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	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
04/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	CAAD On 19-September-11			Can-Do Future	0.02	0.0360	0.0239	0.0360	22,388.00
04/08/2011	CAAE On 19-September-11			Can-Do Future	0.15	0.0997	0.1489	0.0997	21,898.00
04/08/2011	CAAG On 24-October-11			Can-Do Future	6.98	6.8303	6.9751	6.8303	0.00
04/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	365	0	0	0	0.00
04/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	332	0	0	0	0.00
04/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	401	0	0	0	0.00
04/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	192	0	0	0	14,286.00
04/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	85	0	0	0	6,757.00
04/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	510	1	1	1	0.00
04/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	76	0	0	0	0.00
04/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	217	0	0	0	0.00
04/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	107	0	0	0	0.00
04/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	90	0	0	0	0.00
04/08/2011	CAAH On 10-August-11			Can-Do Future	6.90	6.7000	6.8995	6.7000	0.00
04/08/2011	CAAH On 10-August-11	6.70	Call	Can-Do Future	204	0	0	0	0.00
04/08/2011	CAAH On 10-August-11	6.65	Call	Can-Do Future	251	0	0	0	0.00
04/08/2011	CAAH On 10-August-11	6.75	Call	Can-Do Future	159	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
04/08/2011	CAAH On 10-August-11	6.75	Put	Can-Do Future	10	0	0	0	0.00
04/08/2011	CAAH On 10-August-11	6.65	Put	Can-Do Future	2	0	0	0	0.00
04/08/2011	CAAH On 10-August-11	6.70	Put	Can-Do Future	5	0	0	0	20,000.00
04/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	CRD1 On 04-August-11			Index Future	163.83	163.3480	163.8300	163.3480	0.00
04/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
04/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
04/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	GOVI On 04-August-11			GOVI	365.41	363.2360	365.4130	363.2360	0.00
04/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	174130	15	17	15	0.00
04/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	174030	15	17	15	0.00
04/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	174230	15	17	15	0.00
04/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 03-November-11			GOVI	370.90	368.6540	370.8950	368.6540	162.00
04/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	138950	12	14	12	0.00
04/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	138850	12	14	12	0.00
04/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	139050	12	14	12	0.00
04/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 02-February-12			GOVI	376.54	374.2690	376.5440	374.2690	0.00
04/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	75440	5	8	5	0.00
04/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	75340	5	8	5	0.00
04/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	75540	5	8	5	0.00
04/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
04/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2011	IGOV On 04-August-11			Index Future	156.88	156.8710	156.8820	156.8710	0.00
04/08/2011	IGOV On 03-November-11			Index Future	159.49	159.2110	159.4910	159.2110	83.00
04/08/2011	IGOV On 02-February-12			Index Future	161.92	161.6360	161.9200	161.6360	0.00
04/08/2011	ILBI On 04-August-11			Index Future	424.26	424.2560	424.2560	424.2560	0.00
04/08/2011	ILBI On 02-February-12			Index Future	442.97	437.2070	442.9720	437.2070	29.00
04/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	0.00
04/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	17,600.00
04/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	400.00
04/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.63	94.3400	94.3700	94.3400	1,000.00
04/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.65	94.2900	94.3500	94.2900	5,541.00
04/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.67	94.2500	94.3300	94.2500	0.00
04/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.78	94.1000	94.2200	94.1000	1,090.00
04/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.00	93.8600	94.0000	93.8600	2,890.00
04/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.22	93.6200	93.7800	93.6200	44,710.00
04/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.45	93.3800	93.5500	93.3800	490.00
04/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.68	93.1500	93.3200	93.1500	290.00
04/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.92	92.8900	93.0800	92.8900	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	OTH1 On 04-August-11			Index Future	361.44	358.5480	361.4400	358.5480	0.00
04/08/2011	OTH1 On 03-November-11			Index Future	367.22	363.8960	367.2160	363.8960	0.00
04/08/2011	OTH1 On 02-February-12			Index Future	372.81	369.4380	372.8080	369.4380	0.00
04/08/2011	R157 On 04-August-11			Bond Future	7.05	127.7577	128.0247	127.7577	0.00
04/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1779	2	2	2	0.00
04/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1975	2	2	2	0.00
04/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	1583	1	2	1	0.00
04/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	597	0	1	0	0.00
04/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	2170	2	2	2	0.00
04/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2947	3	3	3	0.00
04/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	4481	4	4	4	0.00
04/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 03-November-11			Bond Future	7.17	122.8340	122.9611	122.8340	10,452.00
04/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3984	4	4	4	0.00
04/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3809	4	4	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
04/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4158	4	4	4	0.00
04/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	19	0	0	0	0.00
04/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	29	0	0	0	0.00
04/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	24	0	0	0	0.00
04/08/2011	R157 On 02-February-12			Bond Future	7.26	124.7048	124.8340	124.7048	0.00
04/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4395	4	4	4	0.00
04/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4548	4	5	4	0.00
04/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4243	4	4	4	0.00
04/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	169	0	0	0	0.00
04/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	140	0	0	0	0.00
04/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	154	0	0	0	0.00
04/08/2011	R157 On 03-May-12			Bond Future	7.36	119.7651	119.8983	119.7651	0.00
04/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3319	3	3	3	0.00
04/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3446	3	3	3	0.00
04/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3193	3	3	3	0.00
04/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	516	1	1	1	0.00
04/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	454	0	0	0	0.00
04/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	484	1	0	1	0.00
04/08/2011	R157 On 02-August-12			Bond Future	7.49	121.5352	121.6703	121.5352	0.00
04/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2580	2	3	2	0.00
04/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2680	3	3	3	0.00
04/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2481	2	2	2	0.00
04/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1121	1	1	1	0.00
04/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1025	1	1	1	0.00
04/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1073	1	1	1	0.00
04/08/2011	R186 On 04-August-11			Bond Future	8.10	121.1836	122.2950	121.1836	0.00
04/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	1485	0	1	0	0.00
04/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	1974	1	2	1	0.00
04/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	993	0	1	0	0.00
04/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	2460	1	2	1	0.00
04/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	5785	5	6	5	0.00
04/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	8076	7	8	7	0.00
04/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	14562	13	15	13	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
04/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 03-November-11			Bond Future	8.14	122.9736	124.3017	122.9736	25,494.00
04/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	8356	7	8	7	0.00
04/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	8759	8	9	8	0.00
04/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7957	7	8	7	0.00
04/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	6402	5	6	5	5,600.00
04/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2285	2	2	2	1,275.00
04/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	3641	3	4	3	425.00
04/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4947	4	5	4	0.00
04/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	9164	8	9	8	0.00
04/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	235	0	0	0	1,275.00
04/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1016	1	1	1	425.00
04/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1609	2	2	2	0.00
04/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2690	3	3	3	0.00
04/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	360	1	0	1	0.00
04/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	617	1	1	1	0.00
04/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	271	0	0	0	0.00
04/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	312	0	0	0	0.00
04/08/2011	R186 On 02-February-12			Bond Future	8.20	119.5608	120.9046	119.5608	2,500.00
04/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	8623	8	9	8	0.00
04/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	8278	7	8	7	0.00
04/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8972	8	9	8	0.00
04/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1147	1	1	1	0.00
04/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1336	2	1	2	0.00
04/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1238	2	1	2	0.00
04/08/2011	R186 On 03-May-12			Bond Future	8.27	121.3484	122.7153	121.3484	0.00
04/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8875	8	9	8	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
04/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	8561	8	9	8	0.00
04/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	9193	8	9	8	0.00
04/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2074	2	2	2	0.00
04/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2316	3	2	3	0.00
04/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2192	3	2	3	0.00
04/08/2011	R186 On 02-August-12			Bond Future	8.34	117.8541	119.2419	117.8541	0.00
04/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	7347	7	7	7	0.00
04/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	7067	6	7	6	0.00
04/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	7636	7	8	7	0.00
04/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3436	4	3	4	0.00
04/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3757	4	4	4	0.00
04/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	3591	4	4	4	0.00
04/08/2011	R189 On 04-August-11			Bond Future	215.31	215.3008	215.3145	215.3008	0.00
04/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3315	3	3	3	0.00
04/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3265	3	3	3	0.00
04/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3365	3	3	3	0.00
04/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 03-November-11			Bond Future	212.39	212.3713	212.3850	212.3713	0.00
04/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	385	0	0	0	0.00
04/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	335	0	0	0	0.00
04/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	435	0	0	0	0.00
04/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 04-August-11			Bond Future	236.16	236.1293	236.1646	236.1293	0.00
04/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4665	5	5	5	0.00
04/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4715	5	5	5	0.00
04/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4615	5	5	5	0.00
04/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 04-August-11	231.45	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
04/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 03-November-11			Bond Future	239.65	239.6129	239.6482	239.6129	205.00
04/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1148	1	1	1	0.00
04/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1198	1	1	1	0.00
04/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	1098	1	1	1	0.00
04/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 04-August-11			Bond Future	6.71	107.0456	107.2332	107.0456	0.00
04/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1646	1	2	1	0.00
04/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	1495	1	1	1	0.00
04/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1797	2	2	2	0.00
04/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 03-November-11			Bond Future	6.83	108.6241	108.6584	108.6241	1,348.00
04/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3305	3	3	3	0.00
04/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3170	3	3	3	0.00
04/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3440	3	3	3	0.00
04/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	10	0	0	0	0.00
04/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	14	0	0	0	0.00
04/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	12	0	0	0	0.00
04/08/2011	R201 On 02-February-12			Bond Future	6.89	105.8668	105.9038	105.8668	0.00
04/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3577	4	4	4	0.00
04/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3697	4	4	4	0.00
04/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3457	3	3	3	0.00
04/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	65	0	0	0	0.00
04/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	52	0	0	0	0.00
04/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	58	0	0	0	0.00
04/08/2011	R201 On 03-May-12			Bond Future	6.98	107.4576	107.4939	107.4576	0.00
04/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2235	2	2	2	0.00
04/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2329	2	2	2	0.00
04/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2143	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
04/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	406	0	0	0	0.00
04/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	356	0	0	0	0.00
04/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	380	0	0	0	0.00
04/08/2011	R201 On 02-August-12			Bond Future	7.09	104.6377	104.6751	104.6377	0.00
04/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1646	2	2	2	0.00
04/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1721	2	2	2	0.00
04/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1572	2	2	2	0.00
04/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	784	1	1	1	0.00
04/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	716	1	1	1	0.00
04/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	750	1	1	1	0.00
04/08/2011	R202 On 04-August-11			Bond Future	176.32	176.2894	176.3153	176.2894	0.00
04/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	175315	175	175	175	0.00
04/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	175365	175	175	175	0.00
04/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	175265	175	175	175	0.00
04/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 03-November-11			Bond Future	180.35	178.8899	180.3547	178.8899	22,733.00
04/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	179855	178	180	178	0.00
04/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	179805	178	180	178	0.00
04/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	179905	178	180	178	0.00
04/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 02-February-12			Bond Future	180.44	178.9501	180.4368	178.9501	0.00
04/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	3437	2	3	2	0.00
04/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	3487	2	3	2	0.00
04/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	3387	2	3	2	0.00
04/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R203 On 04-August-11			Bond Future	7.59	106.0791	106.5050	106.0791	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
04/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	2012	2	2	2	0.00
04/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	2251	2	2	2	0.00
04/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	1772	1	2	1	0.00
04/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R203 On 03-November-11			Bond Future	7.68	103.4823	103.8638	103.4823	2,133.00
04/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3903	4	4	4	0.00
04/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4111	4	4	4	0.00
04/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3697	3	4	3	0.00
04/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	131	0	0	0	0.00
04/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	94	0	0	0	0.00
04/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	111	0	0	0	0.00
04/08/2011	R203 On 02-February-12			Bond Future	7.76	105.0587	105.4478	105.0587	0.00
04/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4717	4	5	4	0.00
04/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4535	4	5	4	0.00
04/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4906	5	5	5	0.00
04/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	338	0	0	0	0.00
04/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	397	0	0	0	0.00
04/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	364	0	0	0	0.00
04/08/2011	R203 On 03-May-12			Bond Future	7.86	102.4729	102.8676	102.4729	0.00
04/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4496	4	4	4	0.00
04/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4661	4	5	4	0.00
04/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4334	4	4	4	0.00
04/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	765	1	1	1	0.00
04/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	677	1	1	1	0.00
04/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	719	1	1	1	0.00
04/08/2011	R203 On 02-August-12			Bond Future	7.97	103.9907	104.3890	103.9907	0.00
04/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3417	3	3	3	0.00
04/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3563	3	4	3	0.00
04/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3275	3	3	3	0.00
04/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1307	1	1	1	0.00
04/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1190	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
04/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1246	1	1	1	0.00
04/08/2011	R204 On 04-August-11			Bond Future	7.77	101.8381	102.3771	101.8381	0.00
04/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	1300	1	1	1	0.00
04/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	1025	0	1	0	0.00
04/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	1574	1	2	1	0.00
04/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R204 On 03-November-11			Bond Future	7.84	103.3407	103.8849	103.3407	2,191.00
04/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4862	4	5	4	0.00
04/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4626	4	5	4	0.00
04/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5100	5	5	5	0.00
04/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	94	0	0	0	0.00
04/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	129	0	0	0	0.00
04/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	110	0	0	0	0.00
04/08/2011	R204 On 02-February-12			Bond Future	7.92	100.8831	101.4361	100.8831	0.00
04/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5792	5	6	5	0.00
04/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6007	6	6	6	0.00
04/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5580	5	6	5	0.00
04/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	379	0	0	0	0.00
04/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	318	0	0	0	0.00
04/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	346	0	0	0	0.00
04/08/2011	R204 On 03-May-12			Bond Future	8.01	102.3983	102.9631	102.3983	0.00
04/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4728	4	5	4	0.00
04/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4550	4	5	4	0.00
04/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4909	5	5	5	0.00
04/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1018	1	1	1	0.00
04/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1142	1	1	1	0.00
04/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1078	1	1	1	0.00
04/08/2011	R204 On 02-August-12			Bond Future	8.11	99.8793	100.4536	99.8793	0.00
04/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3615	3	4	3	0.00
04/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3460	3	3	3	0.00
04/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3775	3	4	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
04/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1673	2	2	2	0.00
04/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1835	2	2	2	0.00
04/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1752	2	2	2	0.00
04/08/2011	R206 On 04-August-11			Bond Future	6.47	102.6897	102.8155	102.6897	0.00
04/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	1194	1	1	1	0.00
04/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	1305	1	1	1	0.00
04/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	1083	1	1	1	0.00
04/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R206 On 03-November-11			Bond Future	6.62	104.2043	104.1150	104.2043	12,577.00
04/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2271	2	2	2	0.00
04/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2368	2	2	2	0.00
04/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2175	2	2	2	0.00
04/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	12	0	0	0	0.00
04/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	8	0	0	0	0.00
04/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	10	0	0	0	0.00
04/08/2011	R206 On 02-February-12			Bond Future	6.68	102.0263	101.9377	102.0263	0.00
04/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2402	2	2	2	0.00
04/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2319	2	2	2	0.00
04/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2484	3	2	3	0.00
04/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	44	0	0	0	0.00
04/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	54	0	0	0	0.00
04/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	49	0	0	0	0.00
04/08/2011	R206 On 03-May-12			Bond Future	6.78	103.5590	103.4687	103.5590	0.00
04/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1441	2	1	2	0.00
04/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1503	2	2	2	0.00
04/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1383	1	1	1	0.00
04/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	325	0	0	0	0.00
04/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	289	0	0	0	0.00
04/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	305	0	0	0	0.00
04/08/2011	R206 On 02-August-12			Bond Future	6.93	101.3253	101.2332	101.3253	0.00
04/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	944	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
04/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	989	1	1	1	0.00
04/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	900	1	1	1	0.00
04/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	531	0	1	0	0.00
04/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	486	0	0	0	0.00
04/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	508	0	1	0	0.00
04/08/2011	R207 On 04-August-11			Bond Future	7.86	96.1035	96.7950	96.1035	0.00
04/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	2281	2	2	2	0.00
04/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	1992	1	2	1	0.00
04/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	2569	2	3	2	0.00
04/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R207 On 03-November-11			Bond Future	7.93	97.5226	98.2254	97.5226	7,499.00
04/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4749	4	5	4	0.00
04/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4998	4	5	4	0.00
04/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4502	4	5	4	0.00
04/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2877	2	3	2	0.00
04/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1250	1	1	1	2,000.00
04/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2072	2	2	2	0.00
04/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	815	1	1	1	2,000.00
04/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	490	1	0	1	2,000.00
04/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	178	0	0	0	0.00
04/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1430	2	1	2	0.00
04/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	130	0	0	0	0.00
04/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	153	0	0	0	0.00
04/08/2011	R207 On 02-February-12			Bond Future	8.01	95.3710	96.0774	95.3710	0.00
04/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5871	5	6	5	0.00
04/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6094	6	6	6	0.00
04/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5649	5	6	5	0.00
04/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	507	1	1	1	0.00
04/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	429	1	0	1	0.00
04/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	467	1	0	1	0.00
04/08/2011	R207 On 03-May-12			Bond Future	8.09	96.8006	97.5254	96.8006	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
04/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4824	4	5	4	0.00
04/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4637	4	5	4	0.00
04/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5014	5	5	5	0.00
04/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1213	1	1	1	0.00
04/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1358	2	1	2	0.00
04/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1284	2	1	2	0.00
04/08/2011	R207 On 02-August-12			Bond Future	8.18	94.5931	95.3282	94.5931	0.00
04/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4528	4	5	4	0.00
04/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4350	4	4	4	0.00
04/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4710	4	5	4	0.00
04/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1496	2	1	2	0.00
04/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1646	2	2	2	0.00
04/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1569	2	2	2	0.00
04/08/2011	R208 On 04-August-11			Bond Future	7.89	94.1506	94.8255	94.1506	0.00
04/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	2246	2	2	2	0.00
04/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	2552	2	3	2	0.00
04/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	1938	1	2	1	0.00
04/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R208 On 03-November-11			Bond Future	7.96	92.1430	92.8278	92.1430	6,146.00
04/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4947	4	5	4	0.00
04/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5209	5	5	5	0.00
04/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4687	4	5	4	0.00
04/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1441	1	1	1	1,995.00
04/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5740	5	6	5	0.00
04/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2341	2	2	2	665.00
04/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3210	3	3	3	0.00
04/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	515	1	1	1	665.00
04/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	123	0	0	0	1,995.00
04/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	850	1	1	1	0.00
04/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	224	0	0	0	0.00
04/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1484	2	1	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
04/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	167	0	0	0	0.00
04/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	194	0	0	0	0.00
04/08/2011	R208 On 02-February-12			Bond Future	8.02	93.5516	94.2391	93.5516	0.00
04/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6207	6	6	6	0.00
04/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5971	5	6	5	0.00
04/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6444	6	6	6	0.00
04/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	485	1	0	1	0.00
04/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	571	1	1	1	0.00
04/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	527	1	1	1	0.00
04/08/2011	R208 On 03-May-12			Bond Future	8.10	91.5581	92.2588	91.5581	0.00
04/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6176	6	6	6	0.00
04/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6393	6	6	6	0.00
04/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5962	5	6	5	0.00
04/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1091	1	1	1	0.00
04/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	972	1	1	1	0.00
04/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1030	1	1	1	0.00
04/08/2011	R208 On 02-August-12			Bond Future	8.18	92.9107	93.6230	92.9107	0.00
04/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4900	4	5	4	0.00
04/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5099	5	5	5	0.00
04/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4706	4	5	4	0.00
04/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1766	2	2	2	0.00
04/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1607	2	2	2	0.00
04/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1683	2	2	2	0.00
04/08/2011	R209 On 04-August-11			Bond Future	8.40	78.7508	80.0161	78.7508	0.00
04/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	842	0	1	0	0.00
04/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	1257	0	1	0	0.00
04/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	423	0	0	0	0.00
04/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	12533	11	13	11	0.00
04/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	0	1	0	1	0.00
04/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R209 On 03-November-11			Bond Future	8.42	76.7677	78.3131	76.7677	2,736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	3693	3	4	3	0.00
04/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3976	3	4	3	0.00
04/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	3418	2	3	2	0.00
04/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1126	2	1	2	0.00
04/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	886	1	1	1	0.00
04/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1001	2	1	2	0.00
04/08/2011	R209 On 02-February-12			Bond Future	8.47	77.9384	79.4997	77.9384	0.00
04/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5743	5	6	5	0.00
04/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6014	5	6	5	0.00
04/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5476	4	5	4	0.00
04/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1657	2	2	2	0.00
04/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1431	2	1	2	0.00
04/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1541	2	2	2	0.00
04/08/2011	R209 On 03-May-12			Bond Future	8.53	75.9570	77.5489	75.9570	0.00
04/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6124	5	6	5	0.00
04/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5877	5	6	5	0.00
04/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	6376	5	6	5	0.00
04/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2257	3	2	3	0.00
04/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2521	3	3	3	0.00
04/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2385	3	2	3	0.00
04/08/2011	R209 On 02-August-12			Bond Future	8.59	77.0794	78.7004	77.0794	0.00
04/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	7489	6	7	6	0.00
04/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	7236	6	7	6	0.00
04/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	7747	7	8	7	0.00
04/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2261	3	2	3	0.00
04/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2480	3	2	3	0.00
04/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2367	3	2	3	0.00
04/08/2011	R210 On 04-August-11			Bond Future	132.23	132.2068	132.2266	132.2068	0.00
04/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26227	26	26	26	0.00
04/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26177	26	26	26	0.00
04/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26277	26	26	26	0.00
04/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 04-August-11	106.05	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
04/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 03-November-11			Bond Future	132.48	132.4557	132.4757	132.4557	685.00
04/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1476	1	1	1	0.00
04/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1426	1	1	1	0.00
04/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1526	2	2	2	0.00
04/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 04-August-11			Bond Future	109.08	109.0728	109.0847	109.0728	0.00
04/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107585	108	108	108	0.00
04/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107635	108	108	108	0.00
04/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107535	108	108	108	0.00
04/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 03-November-11			Bond Future	110.69	110.6819	110.6938	110.6819	529.00
04/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109444	109	109	109	0.00
04/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109494	109	109	109	0.00
04/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	109394	109	109	109	0.00
04/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 02-February-12			Bond Future	111.04	111.0299	111.0419	111.0299	0.00
04/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	542	1	1	1	0.00
04/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	592	1	1	1	0.00
04/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	492	0	0	0	0.00
04/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 04-August-11			Bond Future	107.74	107.7239	107.7395	107.7239	0.00
04/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	105240	105	105	105	0.00
04/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	105190	105	105	105	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
04/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	105290	105	105	105	0.00
04/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 03-November-11			Bond Future	109.33	109.3131	109.3288	109.3131	2,807.00
04/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106829	107	107	107	0.00
04/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	106779	107	107	107	0.00
04/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106879	107	107	107	0.00
04/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 02-February-12			Bond Future	109.53	109.5097	109.5255	109.5097	0.00
04/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	1026	1	1	1	0.00
04/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	976	1	1	1	0.00
04/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	1076	1	1	1	0.00
04/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11			Bond Future	8.41	88.5657	89.6750	88.5657	0.00
04/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	4070	5	4	5	0.00
04/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	3162	4	3	4	0.00
04/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	3614	5	4	5	0.00
04/08/2011	R213 On 03-November-11			Bond Future	8.43	86.3310	87.7641	86.3310	0.00
04/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	2620	1	3	1	0.00
04/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	3024	2	3	2	0.00
04/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	2214	1	2	1	0.00
04/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-February-12			Bond Future	8.49	87.6458	89.1010	87.6458	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
04/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	4086	3	4	3	0.00
04/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	4474	3	4	3	0.00
04/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	3696	2	4	2	0.00
04/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-May-12			Bond Future	8.55	85.4214	86.8985	85.4214	0.00
04/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	5478	4	5	4	0.00
04/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5851	4	6	4	0.00
04/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	5102	4	5	4	0.00
04/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-August-12			Bond Future	8.62	86.6858	88.1829	86.6858	0.00
04/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4931	3	5	3	0.00
04/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	5303	4	5	4	0.00
04/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	4557	3	5	3	0.00
04/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
04/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
04/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
04/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
04/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
04/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
04/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
04/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
04/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

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04/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
04/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
04/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
04/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
04/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
04/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
04/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
04/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
04/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
04/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
04/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
04/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	TRT1 On 04-August-11			Index Future	360.92	359.1110	360.9170	359.1110	0.00
04/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
04/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00