



Derivatives Weekly Statistics Report

From: 03/01/2011 To: 04/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	AL7T On 03-February-11			Index Future	376.41	375.0430	376.4060	375.0430	30.00
03/01/2011	ALBI On 03-February-11			Index Future	346.83	345.6220	346.8290	345.6220	1,164.00
03/01/2011	ALBI On 05-May-11			Index Future	351.84	350.6870	351.8440	350.6870	2.00
03/01/2011	CRD1 On 03-February-11			Index Future	154.11	153.6990	154.1140	153.6990	2.00
03/01/2011	CRD1 On 05-May-11			Index Future	156.22	155.7960	156.2160	155.7960	0.00
03/01/2011	GOVI On 03-February-11			GOVI	347.54	346.3730	347.5420	346.3730	211.00
03/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	45420	3	5	3	0.00
03/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	45520	3	5	3	0.00
03/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	45320	3	5	3	0.00
03/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11			GOVI	352.57	351.4490	352.5670	351.4490	0.00
03/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	35670	2	4	2	0.00
03/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	35570	2	4	2	0.00
03/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	35770	2	4	2	0.00
03/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
03/01/2011	IGOV On 03-February-11			Index Future	148.43	148.4140	148.4280	148.4140	6.00
03/01/2011	IGOV On 05-May-11			Index Future	150.57	150.5890	150.5740	150.5890	0.00
03/01/2011	IGOV On 04-August-11			Index Future	152.74	152.7640	152.7350	152.7640	0.00
03/01/2011	ILBI On 03-February-11			Index Future	402.16	402.6830	402.1620	402.6830	370.00
03/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.4930	94.5000	94.4930	7,791.00
03/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.44	94.5350	94.5600	94.5350	2,500.00
03/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.44	94.5500	94.5600	94.5500	5,790.00
03/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.44	94.5430	94.5600	94.5430	2.00
03/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.44	94.5390	94.5600	94.5390	1.00
03/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.44	94.5380	94.5600	94.5380	4,790.00
03/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.58	94.3950	94.4200	94.3950	14,590.00
03/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.84	94.1380	94.1600	94.1380	5,290.00
03/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.15	93.8590	93.8500	93.8590	290.00
03/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.47	93.5370	93.5300	93.5370	390.00
03/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.2330	93.2300	93.2330	41,390.00
03/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.05	92.9000	92.9500	92.9000	390.00
03/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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03/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	OTH1 On 03-February-11			Index Future	342.60	341.1950	342.5980	341.1950	3.00
03/01/2011	OTH1 On 05-May-11			Index Future	347.55	346.1950	347.5510	346.1950	0.00
03/01/2011	R157 On 03-February-11			Bond Future	7.30	129.0611	129.2811	129.0611	7,886.00
03/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2653	2	3	2	0.00
03/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2857	3	3	3	0.00
03/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2451	2	2	2	0.00
03/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	49	0	0	0	0.00
03/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	26	0	0	0	0.00
03/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	36	0	0	0	0.00
03/01/2011	R157 On 05-May-11			Bond Future	7.40	124.1424	124.3419	124.1424	705.00
03/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2122	2	2	2	0.00
03/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2265	2	2	2	0.00
03/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1984	2	2	2	0.00
03/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1850	2	2	2	0.00
03/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	832	1	1	1	0.00
03/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	760	1	1	1	0.00
03/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	631	1	1	1	0.00
03/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	693	1	1	1	0.00
03/01/2011	R157 On 04-August-11			Bond Future	7.53	125.9525	126.1440	125.9525	0.00
03/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1530	1	2	1	0.00
03/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1632	2	2	2	0.00
03/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1432	1	1	1	0.00
03/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1730	2	2	2	0.00
03/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1538	2	2	2	0.00
03/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1632	2	2	2	0.00
03/01/2011	R186 On 03-February-11			Bond Future	8.27	120.4451	120.9425	120.4451	25,674.00
03/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7080	7	7	7	0.00
03/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7518	7	8	7	0.00
03/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6643	6	7	6	0.00
03/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	157	0	0	0	3,000.00

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03/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	92	0	0	0	0.00
03/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5472	6	5	6	0.00
03/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	54	0	0	0	0.00
03/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	71	0	0	0	0.00
03/01/2011	R186 On 05-May-11			Bond Future	8.34	122.2093	122.6979	122.2093	0.00
03/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5605	5	6	5	0.00
03/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5932	6	6	6	0.00
03/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5285	5	5	5	0.00
03/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1775	2	2	2	5,500.00
03/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1822	2	2	2	0.00
03/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5166	6	5	6	0.00
03/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1536	2	2	2	0.00
03/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1674	2	2	2	0.00
03/01/2011	R186 On 04-August-11			Bond Future	8.42	118.6983	119.1874	118.6983	0.00
03/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3555	3	4	3	0.00
03/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3335	3	3	3	0.00
03/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3782	4	4	4	0.00
03/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4915	5	5	5	0.00
03/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5450	6	5	6	0.00
03/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5177	5	5	5	0.00
03/01/2011	R201 On 03-February-11			Bond Future	7.08	106.5427	106.7148	106.5427	489.00
03/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3104	3	3	3	0.00
03/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2938	3	3	3	0.00
03/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3269	3	3	3	0.00
03/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
03/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	3	0	0	0	0.00
03/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	0	0	0.00
03/01/2011	R201 On 05-May-11			Bond Future	7.19	108.1029	108.2578	108.1029	0.00
03/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2109	2	2	2	0.00
03/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1986	2	2	2	0.00
03/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2235	2	2	2	0.00
03/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	271	0	0	0	0.00
03/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	338	0	0	0	0.00

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03/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	303	0	0	0	0.00
03/01/2011	R201 On 04-August-11			Bond Future	7.31	105.2704	105.4180	105.2704	0.00
03/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1081	1	1	1	0.00
03/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1159	1	1	1	0.00
03/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1008	1	1	1	0.00
03/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1328	1	1	1	0.00
03/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1177	1	1	1	0.00
03/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1250	1	1	1	0.00
03/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6610	167.6610	167.6610	3,689.00
03/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60524	61	61	61	0.00
03/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61371	61	61	61	0.00
03/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59668	60	60	60	0.00
03/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11			Bond Future	0.30	170.1424	170.0831	170.1424	6,500.00
03/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43424	43	43	43	0.00
03/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44452	45	44	45	0.00
03/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42385	42	42	42	0.00
03/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R203 On 03-February-11			Bond Future	7.90	104.8422	105.1031	104.8422	1,404.00
03/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3088	3	3	3	0.00
03/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3321	3	3	3	0.00
03/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1070	1	1	1	1,000.00
03/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2858	3	3	3	0.00
03/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	73	0	0	0	0.00
03/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	544	1	1	1	0.00
03/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	43	0	0	0	0.00
03/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	56	0	0	0	0.00
03/01/2011	R203 On 05-May-11			Bond Future	8.00	102.2173	102.4591	102.2173	0.00

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03/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2302	2	2	2	0.00
03/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2458	2	2	2	0.00
03/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2150	2	2	2	0.00
03/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1173	1	1	1	0.00
03/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	994	1	1	1	0.00
03/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1081	1	1	1	0.00
03/01/2011	R203 On 04-August-11			Bond Future	8.12	103.7116	103.9444	103.7116	0.00
03/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1808	2	2	2	0.00
03/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1696	2	2	2	0.00
03/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1925	2	2	2	0.00
03/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2235	2	2	2	0.00
03/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2485	3	2	3	0.00
03/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2357	2	2	2	0.00
03/01/2011	R204 On 03-February-11			Bond Future	8.01	100.6653	100.9867	100.6653	1,926.00
03/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2872	3	3	3	0.00
03/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3123	3	3	3	0.00
03/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2628	2	3	2	0.00
03/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	154	0	0	0	0.00
03/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	94	0	0	0	0.00
03/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	120	0	0	0	0.00
03/01/2011	R204 On 05-May-11			Bond Future	8.11	102.1405	102.4468	102.1405	0.00
03/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3136	3	3	3	0.00
03/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2952	3	3	3	0.00
03/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3325	3	3	3	0.00
03/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	908	1	1	1	0.00
03/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1077	1	1	1	0.00
03/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	990	1	1	1	0.00
03/01/2011	R204 On 04-August-11			Bond Future	8.22	99.6043	99.9011	99.6043	0.00
03/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1858	2	2	2	0.00
03/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1982	2	2	2	0.00
03/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1739	2	2	2	0.00
03/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3190	3	3	3	0.00
03/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2884	3	3	3	0.00

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03/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3034	3	3	3	0.00
03/01/2011	R206 On 03-February-11			Bond Future	6.71	102.4325	102.5653	102.4325	0.00
03/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3361	3	3	3	0.00
03/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3234	3	3	3	0.00
03/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3489	3	3	3	0.00
03/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 05-May-11			Bond Future	6.80	103.9339	104.0486	103.9339	0.00
03/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1857	2	2	2	0.00
03/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1957	2	2	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1759	2	2	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	197	0	0	0	0.00
03/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	156	0	0	0	0.00
03/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	175	0	0	0	0.00
03/01/2011	R206 On 04-August-11			Bond Future	6.92	101.6858	101.7923	101.6858	0.00
03/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	940	1	1	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	881	1	1	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1001	1	1	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	720	1	1	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	821	1	1	1	0.00
03/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	769	1	1	1	0.00
03/01/2011	R207 On 03-February-11			Bond Future	8.10	94.8328	95.1351	94.8328	800.00
03/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3888	4	4	4	0.00
03/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4161	4	4	4	0.00
03/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3618	3	4	3	0.00
03/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	76	0	0	0	0.00
03/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	45	0	0	0	0.00
03/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	58	0	0	0	0.00
03/01/2011	R207 On 05-May-11			Bond Future	8.19	96.2197	96.5083	96.2197	0.00
03/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3007	3	3	3	0.00
03/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2821	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
03/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3197	3	3	3	0.00
03/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1120	1	1	1	0.00
03/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1320	1	1	1	0.00
03/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1217	1	1	1	0.00
03/01/2011	R207 On 04-August-11			Bond Future	8.29	93.9859	94.2725	93.9859	0.00
03/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2452	2	2	2	0.00
03/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2599	2	3	2	0.00
03/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2310	2	2	2	0.00
03/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2840	3	3	3	0.00
03/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2553	3	3	3	0.00
03/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2694	3	3	3	0.00
03/01/2011	R208 On 03-February-11			Bond Future	8.12	92.7580	93.0775	92.7580	5,598.00
03/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3999	4	4	4	0.00
03/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3716	3	4	3	0.00
03/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4284	4	4	4	0.00
03/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	53	0	0	0	0.00
03/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	91	0	0	0	0.00
03/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	70	0	0	0	0.00
03/01/2011	R208 On 05-May-11			Bond Future	8.20	90.7172	91.0297	90.7172	0.00
03/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3135	3	3	3	0.00
03/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3337	3	3	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2940	3	3	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1391	2	1	2	0.00
03/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1178	1	1	1	0.00
03/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1280	1	1	1	0.00
03/01/2011	R208 On 04-August-11			Bond Future	8.29	92.0411	92.3465	92.0411	0.00
03/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2604	2	3	2	0.00
03/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2761	3	3	3	0.00
03/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2451	2	2	2	0.00
03/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2992	3	3	3	0.00
03/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2688	3	3	3	0.00
03/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2837	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
03/01/2011	R209 On 03-February-11			Bond Future	8.24	80.7782	81.2228	80.7782	22,599.00
03/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6264	6	6	6	0.00
03/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6631	6	7	6	0.00
03/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5896	6	6	6	0.00
03/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	80	0	0	0	0.00
03/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	47	0	0	0	0.00
03/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	62	0	0	0	0.00
03/01/2011	R209 On 05-May-11			Bond Future	8.30	78.8224	79.2448	78.8224	0.00
03/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3818	4	4	4	0.00
03/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4072	4	4	4	0.00
03/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3570	3	4	3	0.00
03/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2280	2	2	2	0.00
03/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1946	2	2	2	0.00
03/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2108	2	2	2	0.00
03/01/2011	R209 On 04-August-11			Bond Future	8.36	79.9652	80.3997	79.9652	0.00
03/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4458	4	4	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4695	4	5	4	0.00
03/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4226	4	4	4	0.00
03/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13355	13	13	13	0.00
03/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	438	0	0	0	0.00
03/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3420	4	3	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3054	3	3	3	0.00
03/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3233	3	3	3	0.00
03/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7969	126.7790	126.7969	2.00
03/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32455	32	32	32	0.00
03/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33087	33	33	33	0.00
03/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31817	32	32	32	0.00
03/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3812	104.3696	104.3812	589.00
03/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4315	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
03/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4590	5	5	5	0.00
03/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4038	4	4	4	0.00
03/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11			Bond Future	2.48	102.6122	102.6025	102.6122	2,518.00
03/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4866	5	5	5	0.00
03/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5323	5	5	5	0.00
03/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4406	4	4	4	0.00
03/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11			Bond Future	8.34	89.6569	90.1338	89.6569	0.00
03/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2608	3	3	3	0.00
03/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3525	4	4	4	0.00
03/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3065	4	3	4	0.00
03/01/2011	R213 On 05-May-11			Bond Future	8.40	87.4278	87.8986	87.4278	0.00
03/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4037	5	4	5	0.00
03/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3124	4	3	4	0.00
03/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3579	4	4	4	0.00
03/01/2011	R213 On 04-August-11			Bond Future	8.47	88.7001	89.1728	88.7001	0.00
03/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3664	4	4	4	0.00
03/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4573	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
03/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4116	5	4	5	0.00
03/01/2011	TRT1 On 03-February-11			Index Future	343.42	342.2470	343.4220	342.2470	100.00
03/01/2011	TRT1 On 05-May-11			Index Future	348.11	346.9160	348.1080	346.9160	0.00
04/01/2011	AL7T On 03-February-11			Index Future	377.59	376.4060	377.5910	376.4060	30.00
04/01/2011	ALBI On 03-February-11			Index Future	347.93	346.8290	347.9290	346.8290	1,164.00
04/01/2011	ALBI On 05-May-11			Index Future	352.96	351.8440	352.9600	351.8440	2.00
04/01/2011	CRD1 On 03-February-11			Index Future	154.36	154.1140	154.3640	154.1140	2.00
04/01/2011	CRD1 On 05-May-11			Index Future	156.47	156.2160	156.4700	156.2160	0.00
04/01/2011	GOVI On 03-February-11			GOVI	348.60	347.5420	348.6000	347.5420	211.00
04/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	56000	5	6	5	0.00
04/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	55900	5	6	5	0.00
04/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	56100	5	6	5	0.00
04/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11			GOVI	353.64	352.5670	353.6400	352.5670	0.00
04/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	46400	4	5	4	0.00
04/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	46500	4	5	4	0.00
04/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	46300	4	5	4	0.00
04/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
04/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2011	IGOV On 03-February-11			Index Future	148.42	148.4280	148.4220	148.4280	6.00
04/01/2011	IGOV On 05-May-11			Index Future	150.57	150.5740	150.5680	150.5740	0.00
04/01/2011	IGOV On 04-August-11			Index Future	152.73	152.7350	152.7290	152.7350	0.00
04/01/2011	ILBI On 03-February-11			Index Future	402.15	402.1620	402.1490	402.1620	370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.49	94.5000	94.5080	94.5000	7,791.00
04/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.42	94.5600	94.5760	94.5600	2,500.00
04/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.40	94.5600	94.6050	94.5600	5,790.00
04/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.37	94.5600	94.6290	94.5600	2.00
04/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.37	94.5600	94.6290	94.5600	2,000.00
04/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.37	94.5600	94.6280	94.5600	3,790.00
04/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.49	94.4200	94.5100	94.4200	14,590.00
04/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.77	94.1600	94.2330	94.1600	5,290.00
04/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.04	93.8500	93.9610	93.8500	290.00
04/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.37	93.5300	93.6340	93.5300	390.00
04/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.68	93.2300	93.3230	93.2300	41,490.00
04/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.90	92.9500	93.1000	92.9500	390.00
04/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2011	OTH1 On 03-February-11			Index Future	343.92	342.5980	343.9190	342.5980	3.00
04/01/2011	OTH1 On 05-May-11			Index Future	348.89	347.5510	348.8910	347.5510	0.00
04/01/2011	R157 On 03-February-11			Bond Future	7.25	129.2811	129.4929	129.2811	7,886.00
04/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2853	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2647	2	3	2	0.00
04/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	3060	3	3	3	0.00
04/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	17	0	0	0	0.00
04/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	33	0	0	0	0.00
04/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	24	0	0	0	0.00
04/01/2011	R157 On 05-May-11			Bond Future	7.35	124.3419	124.5543	124.3419	705.00
04/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2264	2	2	2	0.00
04/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2411	2	2	2	0.00
04/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2121	2	2	2	0.00
04/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1982	2	2	2	0.00
04/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	751	1	1	1	0.00
04/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	685	1	1	1	0.00
04/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	565	1	1	1	0.00
04/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	623	1	1	1	0.00
04/01/2011	R157 On 04-August-11			Bond Future	7.47	126.1440	126.3594	126.1440	0.00
04/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1636	2	2	2	0.00
04/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1533	1	2	1	0.00
04/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1742	2	2	2	0.00
04/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1433	2	1	2	0.00
04/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1615	2	2	2	0.00
04/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1522	2	2	2	0.00
04/01/2011	R186 On 03-February-11			Bond Future	8.21	120.9425	121.5134	120.9425	25,674.00
04/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7625	7	8	7	0.00
04/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	8069	8	8	8	0.00
04/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	203	0	0	0	3,000.00
04/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	7182	7	7	7	0.00
04/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	61	0	0	0	0.00
04/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	4947	5	5	5	0.00
04/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	34	0	0	0	0.00
04/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	46	0	0	0	0.00
04/01/2011	R186 On 05-May-11			Bond Future	8.28	122.6979	123.2683	122.6979	0.00
04/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5997	6	6	6	0.00
04/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6335	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5666	5	6	5	0.00
04/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1969	2	2	2	5,500.00
04/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1633	2	2	2	0.00
04/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4790	5	5	5	0.00
04/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1369	2	1	2	0.00
04/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1496	2	1	2	0.00
04/01/2011	R186 On 04-August-11			Bond Future	8.36	119.1874	119.7667	119.1874	0.00
04/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3816	4	4	4	0.00
04/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	4054	4	4	4	0.00
04/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3586	3	4	3	0.00
04/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5121	5	5	5	0.00
04/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4608	5	5	5	0.00
04/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	4859	5	5	5	0.00
04/01/2011	R201 On 03-February-11			Bond Future	7.05	106.7148	106.8423	106.7148	489.00
04/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3230	3	3	3	0.00
04/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3396	3	3	3	0.00
04/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	3065	3	3	3	0.00
04/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
04/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
04/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
04/01/2011	R201 On 05-May-11			Bond Future	7.15	108.2578	108.3871	108.2578	0.00
04/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2208	2	2	2	0.00
04/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	2082	2	2	2	0.00
04/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2337	2	2	2	0.00
04/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	244	0	0	0	0.00
04/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	305	0	0	0	0.00
04/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	273	0	0	0	0.00
04/01/2011	R201 On 04-August-11			Bond Future	7.26	105.4180	105.5507	105.4180	0.00
04/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1144	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1068	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1224	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1109	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1255	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
04/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1180	1	1	1	0.00
04/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6610	167.6610	167.6610	3,689.00
04/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60524	61	61	61	0.00
04/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61371	61	61	61	0.00
04/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59668	60	60	60	0.00
04/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0831	170.0831	170.0831	6,500.00
04/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43424	43	43	43	0.00
04/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44452	44	44	44	0.00
04/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42385	42	42	42	0.00
04/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R203 On 03-February-11			Bond Future	7.84	105.1031	105.3957	105.1031	1,404.00
04/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3361	3	3	3	0.00
04/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3598	3	4	3	0.00
04/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	3127	3	3	3	0.00
04/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1245	1	1	1	1,000.00
04/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	50	0	0	0	0.00
04/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	426	1	0	1	0.00
04/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	27	0	0	0	0.00
04/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	36	0	0	0	0.00
04/01/2011	R203 On 05-May-11			Bond Future	7.94	102.4591	102.7561	102.4591	0.00
04/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2486	2	2	2	0.00
04/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2648	2	3	2	0.00
04/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2327	2	2	2	0.00
04/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1052	1	1	1	0.00
04/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	887	1	1	1	0.00
04/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	968	1	1	1	0.00
04/01/2011	R203 On 04-August-11			Bond Future	8.05	103.9444	104.2493	103.9444	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
04/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1949	2	2	2	0.00
04/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	2072	2	2	2	0.00
04/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1831	2	2	2	0.00
04/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2315	2	2	2	0.00
04/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2077	2	2	2	0.00
04/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2193	2	2	2	0.00
04/01/2011	R204 On 03-February-11			Bond Future	7.95	100.9867	101.3441	100.9867	1,926.00
04/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	3190	3	3	3	0.00
04/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2937	3	3	3	0.00
04/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3448	3	3	3	0.00
04/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	61	0	0	0	0.00
04/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	106	0	0	0	0.00
04/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	80	0	0	0	0.00
04/01/2011	R204 On 05-May-11			Bond Future	8.05	102.4468	102.8103	102.4468	0.00
04/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3383	3	3	3	0.00
04/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	3191	3	3	3	0.00
04/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3580	3	4	3	0.00
04/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	799	1	1	1	0.00
04/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	953	1	1	1	0.00
04/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	873	1	1	1	0.00
04/01/2011	R204 On 04-August-11			Bond Future	8.15	99.9011	100.2695	99.9011	0.00
04/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	2017	2	2	2	0.00
04/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1892	2	2	2	0.00
04/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	2147	2	2	2	0.00
04/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2681	3	3	3	0.00
04/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	2975	3	3	3	0.00
04/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	2825	3	3	3	0.00
04/01/2011	R206 On 03-February-11			Bond Future	6.67	102.5653	102.6770	102.5653	0.00
04/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3473	3	3	3	0.00
04/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3600	3	4	3	0.00
04/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3345	3	3	3	0.00
04/01/2011	R206 On 03-February-11	7.95	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
04/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R206 On 05-May-11			Bond Future	6.76	104.0486	104.1610	104.0486	0.00
04/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1949	2	2	2	0.00
04/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	2051	2	2	2	0.00
04/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1849	2	2	2	0.00
04/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	174	0	0	0	0.00
04/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	137	0	0	0	0.00
04/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	155	0	0	0	0.00
04/01/2011	R206 On 04-August-11			Bond Future	6.87	101.7923	101.9078	101.7923	0.00
04/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	1002	1	1	1	0.00
04/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1065	1	1	1	0.00
04/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	939	1	1	1	0.00
04/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	764	1	1	1	0.00
04/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	668	1	1	1	0.00
04/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	716	1	1	1	0.00
04/01/2011	R207 On 03-February-11			Bond Future	8.05	95.1351	95.4203	95.1351	800.00
04/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	4156	4	4	4	0.00
04/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3881	4	4	4	0.00
04/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4432	4	4	4	0.00
04/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	30	0	0	0	0.00
04/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	54	0	0	0	0.00
04/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	41	0	0	0	0.00
04/01/2011	R207 On 05-May-11			Bond Future	8.14	96.5083	96.7981	96.5083	0.00
04/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3191	3	3	3	0.00
04/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2999	3	3	3	0.00
04/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3387	3	3	3	0.00
04/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1020	1	1	1	0.00
04/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1208	1	1	1	0.00
04/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1111	1	1	1	0.00
04/01/2011	R207 On 04-August-11			Bond Future	8.24	94.2725	94.5601	94.2725	0.00
04/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2592	2	3	2	0.00
04/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2444	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
04/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2744	3	3	3	0.00
04/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2410	3	2	3	0.00
04/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2687	3	3	3	0.00
04/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2546	3	3	3	0.00
04/01/2011	R208 On 03-February-11			Bond Future	8.07	93.0775	93.3793	93.0775	5,598.00
04/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	4280	4	4	4	0.00
04/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4569	4	5	4	0.00
04/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3992	4	4	4	0.00
04/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	65	0	0	0	0.00
04/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	37	0	0	0	0.00
04/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	50	0	0	0	0.00
04/01/2011	R208 On 05-May-11			Bond Future	8.15	91.0297	91.3311	91.0297	0.00
04/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3327	3	3	3	0.00
04/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3534	3	4	3	0.00
04/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	3125	3	3	3	0.00
04/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1275	1	1	1	0.00
04/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1074	1	1	1	0.00
04/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1171	1	1	1	0.00
04/01/2011	R208 On 04-August-11			Bond Future	8.24	92.3465	92.6532	92.3465	0.00
04/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2754	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2917	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2596	2	3	2	0.00
04/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2830	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2537	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2680	3	3	3	0.00
04/01/2011	R209 On 03-February-11			Bond Future	8.19	81.2228	81.7156	81.2228	22,596.00
04/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6735	6	7	6	0.00
04/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6362	6	6	6	0.00
04/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	7107	7	7	7	0.00
04/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	30	0	0	0	0.00
04/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	53	0	0	0	0.00
04/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	41	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
04/01/2011	R209 On 05-May-11			Bond Future	8.24	79.2448	79.7494	79.2448	0.00
04/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	4122	4	4	4	0.00
04/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4387	4	4	4	0.00
04/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3863	4	4	4	0.00
04/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2068	2	2	2	0.00
04/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1756	2	2	2	0.00
04/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1908	2	2	2	0.00
04/01/2011	R209 On 04-August-11			Bond Future	8.30	80.3997	80.9071	80.3997	0.00
04/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4746	4	5	4	0.00
04/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4992	5	5	5	0.00
04/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4505	4	5	4	0.00
04/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13818	13	14	13	0.00
04/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	394	0	0	0	0.00
04/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3191	3	3	3	0.00
04/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2844	3	3	3	0.00
04/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3013	3	3	3	0.00
04/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7790	126.7790	126.7790	2.00
04/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32455	32	32	32	0.00
04/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33087	33	33	33	0.00
04/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31817	32	32	32	0.00
04/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3696	104.3638	104.3696	589.00
04/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4309	4	4	4	0.00
04/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4584	5	5	5	0.00
04/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4032	4	4	4	0.00
04/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11			Bond Future	2.48	102.6025	102.6025	102.6025	2,518.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4866	5	5	5	0.00
04/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5323	5	5	5	0.00
04/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4406	4	4	4	0.00
04/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11			Bond Future	8.28	90.1338	90.6673	90.1338	0.00
04/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	2992	4	3	4	0.00
04/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2075	3	2	3	0.00
04/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2532	3	3	3	0.00
04/01/2011	R213 On 05-May-11			Bond Future	8.34	87.8986	88.4426	87.8986	0.00
04/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2580	3	3	3	0.00
04/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3493	4	3	4	0.00
04/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3035	4	3	4	0.00
04/01/2011	R213 On 04-August-11			Bond Future	8.40	89.1728	89.7263	89.1728	0.00
04/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4019	5	4	5	0.00
04/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3110	4	3	4	0.00
04/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3563	4	4	4	0.00
04/01/2011	TRT1 On 03-February-11			Index Future	344.41	343.4220	344.4100	343.4220	100.00
04/01/2011	TRT1 On 05-May-11			Index Future	349.11	348.1080	349.1100	348.1080	0.00