



Derivatives Monthly Statistics Report

For February 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AL7T On 03-February-11			Index Future	366.07	364.5390	366.0710	364.5390	30.00
01/02/2011	AL7T On 05-May-11			Index Future	371.36	369.8090	371.3630	369.8090	0.00
01/02/2011	AL7T On 04-August-11			Index Future	376.71	375.1370	376.7140	375.1370	0.00
01/02/2011	ALBI On 03-February-11			Index Future	337.89	336.6670	337.8880	336.6670	133.00
01/02/2011	ALBI On 05-May-11			Index Future	342.77	341.5350	342.7730	341.5350	982.00
01/02/2011	ALBI On 04-August-11			Index Future	347.71	346.4550	347.7120	346.4550	0.00
01/02/2011	CRD1 On 03-February-11			Index Future	151.74	151.4240	151.7440	151.4240	0.00
01/02/2011	CRD1 On 05-May-11			Index Future	153.82	153.4990	153.8240	153.4990	2.00
01/02/2011	CRD1 On 04-August-11			Index Future	155.93	155.5960	155.9260	155.5960	0.00
01/02/2011	GOVI On 03-February-11			GOVI	338.71	337.5340	338.7090	337.5340	166.00
01/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	42810	5	42810	5	0.00
01/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	43010	5	43010	5	0.00
01/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	42910	5	42910	5	0.00
01/02/2011	GOVI On 05-May-11			GOVI	343.61	342.4140	343.6060	342.4140	139.00
01/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	54040	7	54040	7	0.00
01/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	53840	7	53840	7	0.00
01/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	53940	7	53940	7	0.00

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01/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2011	IGOV On 03-February-11			Index Future	147.29	147.1180	147.2850	147.1180	9.00
01/02/2011	IGOV On 05-May-11			Index Future	149.41	149.2450	149.4140	149.2450	0.00
01/02/2011	IGOV On 04-August-11			Index Future	151.57	151.3950	151.5670	151.3950	0.00
01/02/2011	ILBI On 03-February-11			Index Future	398.49	398.0410	398.4940	398.0410	17.00
01/02/2011	ILBI On 05-May-11			Index Future	404.15	403.5450	404.1540	403.5450	336.00
01/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3790	5.6100	94.3790	5,000.00
01/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3100	5.6600	94.3100	5,790.00
01/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.70	94.2440	5.7040	94.2440	2.00
01/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.1880	5.7520	94.1880	2,000.00
01/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1350	5.8040	94.1350	3,890.00
01/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0680	5.8810	94.0680	1,500.00
01/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9250	6.0320	93.9250	14,890.00
01/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.48	93.4430	6.4800	93.4430	5,290.00
01/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9980	6.9150	92.9980	790.00
01/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.5660	7.3530	92.5660	2,890.00
01/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.1320	7.7790	92.1320	44,510.00
01/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.14	91.7260	8.1400	91.7260	490.00
01/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2011	OTH1 On 03-February-11			Index Future	333.10	331.6470	333.1000	331.6470	0.00
01/02/2011	OTH1 On 05-May-11			Index Future	337.92	336.4420	337.9160	336.4420	3.00
01/02/2011	OTH1 On 04-August-11			Index Future	342.79	341.2890	342.7850	341.2890	0.00
01/02/2011	R157 On 03-February-11			Bond Future	7.84	126.7155	7.8360	126.7155	5,062.00
01/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	334	0	334	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	192	0	192	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	511	0	511	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	22	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	132	0	132	0	0.00
01/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	59	0	59	0	0.00
01/02/2011	R157 On 05-May-11			Bond Future	7.98	121.7355	7.9830	121.7355	2,605.00
01/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	743	1	743	1	0.00
01/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	823	1	823	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	667	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	597	1	597	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1958	2	1958	2	0.00
01/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1823	2	1823	2	0.00
01/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1569	2	1569	2	0.00

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01/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1693	2	1693	2	0.00
01/02/2011	R157 On 04-August-11			Bond Future	8.15	123.5090	8.1490	123.5090	0.00
01/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	655	1	655	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	601	1	601	1	0.00
01/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	712	1	712	1	0.00
01/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3025	3	3025	3	0.00
01/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3305	3	3305	3	0.00
01/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3163	3	3163	3	0.00
01/02/2011	R157 On 03-November-11			Bond Future	8.33	118.4934	8.3270	118.4934	3,694.00
01/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1820	2	1820	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1731	2	1731	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1912	2	1912	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2009	2	2009	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2186	2	2186	2	0.00
01/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2096	2	2096	2	0.00
01/02/2011	R186 On 03-February-11			Bond Future	8.66	116.5344	8.6590	116.5344	25,653.00
01/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3179	3	3179	3	0.00
01/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3634	3	3634	3	0.00
01/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
01/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2722	2	2722	2	0.00
01/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9145	10	9145	10	0.00
01/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 05-May-11			Bond Future	8.75	118.2188	8.7460	118.2188	8,235.00
01/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3008	3	3008	3	0.00
01/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3248	3	3248	3	0.00
01/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2779	3	2779	3	0.00
01/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	655	1	655	1	5,500.00
01/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3210	4	3210	4	0.00
01/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7940	8	7940	8	0.00
01/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2746	3	2746	3	0.00
01/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2971	3	2971	3	0.00

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01/02/2011	R186 On 04-August-11			Bond Future	8.84	114.6534	8.8370	114.6534	140.00
01/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1909	2	1909	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2058	2	2058	2	0.00
01/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1767	2	1767	2	0.00
01/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7823	8	7823	8	0.00
01/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7133	8	7133	8	0.00
01/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7473	8	7473	8	0.00
01/02/2011	R186 On 03-November-11			Bond Future	8.93	116.3203	8.9260	116.3203	12,959.00
01/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5382	5	5382	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5621	5	5621	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5148	5	5148	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4933	5	4933	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4516	5	4516	5	0.00
01/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4720	5	4720	5	0.00
01/02/2011	R201 On 03-February-11			Bond Future	7.68	104.5381	7.6760	104.5381	489.00
01/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1083	1	1083	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1249	1	1249	1	0.00
01/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	917	1	917	1	0.00
01/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 05-May-11			Bond Future	7.83	106.0512	7.8270	106.0512	0.00
01/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	794	1	794	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	719	1	719	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	955	1	955	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1120	1	1120	1	0.00
01/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1037	1	1037	1	0.00
01/02/2011	R201 On 04-August-11			Bond Future	8.00	103.1850	8.0020	103.1850	0.00
01/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	386	0	386	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	351	0	351	0	0.00
01/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	426	0	426	0	0.00
01/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2516	3	2516	3	0.00

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01/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2742	3	2742	3	0.00
01/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2626	3	2626	3	0.00
01/02/2011	R201 On 03-November-11			Bond Future	8.19	104.6839	8.1890	104.6839	0.00
01/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1188	1	1188	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1125	1	1125	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1254	1	1254	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1634	2	1634	2	0.00
01/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1780	2	1780	2	0.00
01/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1706	2	1706	2	0.00
01/02/2011	R202 On 03-February-11			Bond Future	0.47	165.1142	0.4670	165.1142	3,608.00
01/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57977	58	57977	58	0.00
01/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58824	59	58824	59	0.00
01/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	57121	57	57121	57	0.00
01/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11			Bond Future	0.39	167.4999	0.3910	167.4999	6,500.00
01/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40841	41	40841	41	0.00
01/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39802	40	39802	40	0.00
01/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41869	42	41869	42	0.00
01/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R203 On 03-February-11			Bond Future	8.33	102.6555	8.3260	102.6555	1,402.00
01/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	874	1	874	1	0.00
01/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1113	1	1113	1	0.00
01/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	646	0	646	0	0.00
01/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
01/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	30	0	30	0	0.00
01/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1643	2	1643	2	0.00
01/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	3	0	3	0	0.00
01/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	11	0	11	0	0.00
01/02/2011	R203 On 05-May-11			Bond Future	8.45	99.9774	8.4520	99.9774	516.00

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01/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1015	1	1015	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1116	1	1116	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	920	1	920	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2141	2	2141	2	0.00
01/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1850	2	1850	2	0.00
01/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1992	2	1992	2	0.00
01/02/2011	R203 On 04-August-11			Bond Future	8.59	101.4345	8.5880	101.4345	0.00
01/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	932	1	932	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1008	1	1008	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	861	1	861	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3869	4	3869	4	0.00
01/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3537	4	3537	4	0.00
01/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3700	4	3700	4	0.00
01/02/2011	R203 On 03-November-11			Bond Future	8.73	98.7446	8.7310	98.7446	1,404.00
01/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1975	2	1975	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2080	2	2080	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1873	2	1873	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3133	3	3133	3	0.00
01/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2889	3	2889	3	0.00
01/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3009	3	3009	3	0.00
01/02/2011	R204 On 03-February-11			Bond Future	8.47	98.1181	8.4650	98.1181	1,914.00
01/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	349	0	349	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	200	0	200	0	0.00
01/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	546	0	546	0	0.00
01/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	74	0	74	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	284	1	284	1	0.00
01/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	154	0	154	0	0.00
01/02/2011	R204 On 05-May-11			Bond Future	8.58	99.5334	8.5830	99.5334	100.00
01/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1498	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1375	1	1375	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1627	1	1627	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1805	2	1805	2	0.00
01/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2096	2	2096	2	0.00

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01/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1947	2	1947	2	0.00
01/02/2011	R204 On 04-August-11			Bond Future	8.71	96.9523	8.7100	96.9523	0.00
01/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	870	1	870	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	799	1	799	1	0.00
01/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	944	1	944	1	0.00
01/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4472	5	4472	5	0.00
01/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4876	5	4876	5	0.00
01/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	5	4672	5	0.00
01/02/2011	R204 On 03-November-11			Bond Future	8.84	98.3631	8.8380	98.3631	1,867.00
01/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2607	2	2607	2	0.00
01/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2475	2	0.00
01/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2735	3	2735	3	0.00
01/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2927	3	2927	3	0.00
01/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3176	3	3176	3	0.00
01/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3053	3	3053	3	0.00
01/02/2011	R206 On 03-February-11			Bond Future	7.35	100.7541	7.3510	100.7541	0.00
01/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1672	2	1672	2	0.00
01/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1800	2	1800	2	0.00
01/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1545	1	1545	1	0.00
01/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 05-May-11			Bond Future	7.51	102.2113	7.5140	102.2113	0.00
01/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	653	1	653	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	715	1	715	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	595	1	595	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	748	1	748	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	629	1	629	1	0.00
01/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	686	1	686	1	0.00
01/02/2011	R206 On 04-August-11			Bond Future	7.71	99.9338	7.7120	99.9338	0.00
01/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	313	0	313	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	344	0	344	0	0.00
01/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	286	0	286	0	0.00

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01/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1959	2	1959	2	0.00
01/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1795	2	1795	2	0.00
01/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1875	2	1875	2	0.00
01/02/2011	R206 On 03-November-11			Bond Future	7.92	101.3861	7.9240	101.3861	0.00
01/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	877	1	877	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	924	1	924	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	830	1	830	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1271	1	1271	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1168	1	1168	1	0.00
01/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1219	1	1219	1	0.00
01/02/2011	R207 On 03-February-11			Bond Future	8.55	92.0216	8.5500	92.0216	800.00
01/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1167	1	1167	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	896	1	896	1	0.00
01/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1448	1	1448	1	0.00
01/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	2	0	2	0	0.00
01/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	25	0	25	0	0.00
01/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	8	0	8	0	0.00
01/02/2011	R207 On 05-May-11			Bond Future	8.66	93.3545	8.6600	93.3545	285.00
01/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1364	1	1364	1	0.00
01/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1246	1	1246	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1489	1	1489	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2117	2	2117	2	0.00
01/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2450	3	2450	3	0.00
01/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2280	3	2280	3	0.00
01/02/2011	R207 On 04-August-11			Bond Future	8.78	91.0705	8.7790	91.0705	0.00
01/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1292	1	1292	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1201	1	1201	1	0.00
01/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1388	1	1388	1	0.00
01/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4087	4	4087	4	0.00
01/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4476	5	4476	5	0.00
01/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4278	5	4278	5	0.00
01/02/2011	R207 On 03-November-11			Bond Future	8.89	92.3940	8.8920	92.3940	600.00
01/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2659	2	2659	2	0.00

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01/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2532	2	2532	2	0.00
01/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2789	3	2789	3	0.00
01/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3286	4	3286	4	0.00
01/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3573	4	3573	4	0.00
01/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3427	4	3427	4	0.00
01/02/2011	R208 On 03-February-11			Bond Future	8.58	89.7872	8.5790	89.7872	5,598.00
01/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1060	1	1060	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1350	1	1350	1	0.00
01/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	785	1	785	1	0.00
01/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	46	0	46	0	0.00
01/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	6	0	6	0	0.00
01/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	17	0	17	0	0.00
01/02/2011	R208 On 05-May-11			Bond Future	8.68	87.6846	8.6780	87.6846	190.00
01/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1410	1	1410	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1539	1	1539	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1287	1	1287	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2670	3	2670	3	0.00
01/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2312	3	2312	3	0.00
01/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2487	3	2487	3	0.00
01/02/2011	R208 On 04-August-11			Bond Future	8.78	88.9655	8.7830	88.9655	0.00
01/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1346	1	1346	1	0.00
01/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1446	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1250	1	1250	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4757	5	4757	5	0.00
01/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4339	5	4339	5	0.00
01/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4545	5	4545	5	0.00
01/02/2011	R208 On 03-November-11			Bond Future	8.89	86.8574	8.8880	86.8574	5,584.00
01/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2834	3	2834	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2973	3	2973	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2698	3	2698	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3783	4	3783	4	0.00
01/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3479	4	3479	4	0.00
01/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3629	4	3629	4	0.00

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01/02/2011	R209 On 03-February-11			Bond Future	8.61	77.6770	8.6080	77.6770	20,900.00
01/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3114	3	3114	3	0.00
01/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2729	2	2729	2	0.00
01/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3496	3	3496	3	0.00
01/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	1	0	1	0	0.00
01/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 05-May-11			Bond Future	8.67	75.6584	8.6720	75.6584	200.00
01/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1919	2	1919	2	0.00
01/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2094	2	2094	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	1753	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3589	4	3589	4	0.00
01/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3094	3	3094	3	0.00
01/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3335	4	3335	4	0.00
01/02/2011	R209 On 04-August-11			Bond Future	8.74	76.7586	8.7380	76.7586	0.00
01/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2721	3	2721	3	0.00
01/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2896	3	2896	3	0.00
01/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2552	2	2552	2	0.00
01/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10391	10	10391	10	0.00
01/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	645	1	645	1	0.00
01/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4917	5	4917	5	0.00
01/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4426	5	4426	5	0.00
01/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4667	5	4667	5	0.00
01/02/2011	R209 On 03-November-11			Bond Future	8.80	74.7275	8.8020	74.7275	1,089.00
01/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4167	4	4167	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3977	4	3977	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4362	4	4362	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4378	5	4378	5	0.00
01/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4791	5	4791	5	0.00
01/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4580	5	4580	5	0.00
01/02/2011	R210 On 03-February-11			Bond Future	1.05	125.1375	1.0530	125.1375	2.00
01/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30813	31	30813	31	0.00
01/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31445	31	31445	31	0.00

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01/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	30176	30	30176	30	0.00
01/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1267	1.7800	104.1267	589.00
01/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4066	4	4066	4	0.00
01/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4342	4	4342	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3790	4	3790	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11			Bond Future	1.59	2.7500	1.5930	2.7500	0.00
01/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3015	0	3015	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3286	0	3286	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2744	0	2744	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	2.5320	102.1384	2,518.00
01/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4402	4	4402	4	0.00
01/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4859	5	4859	5	0.00
01/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3942	4	3942	4	0.00
01/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	2.4450	103.6125	2,238.00
01/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2367	2	2367	2	0.00
01/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1394	1	1394	1	0.00
01/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1879	2	1879	2	0.00
01/02/2011	R213 On 03-February-11			Bond Future	8.67	86.8273	8.6730	86.8273	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
01/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6329	7	6329	7	0.00
01/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5412	6	5412	6	0.00
01/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5868	6	5868	6	0.00
01/02/2011	R213 On 05-May-11			Bond Future	8.74	84.5448	8.7440	84.5448	0.00
01/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5974	6	5974	6	0.00
01/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6887	7	6887	7	0.00
01/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6429	7	6429	7	0.00
01/02/2011	R213 On 04-August-11			Bond Future	8.82	85.7763	8.8180	85.7763	0.00
01/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7456	8	7456	8	0.00
01/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6547	7	6547	7	0.00
01/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7000	8	7000	8	0.00
01/02/2011	R213 On 03-November-11			Bond Future	8.89	83.4833	8.8920	83.4833	0.00
01/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1546	2	1546	2	0.00
01/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	735	1	735	1	0.00
01/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1139	2	1139	2	0.00
01/02/2011	TRT1 On 03-February-11			Index Future	334.73	333.5680	334.7290	333.5680	0.00
01/02/2011	TRT1 On 05-May-11			Index Future	339.32	338.1390	339.3160	338.1390	100.00
01/02/2011	TRT1 On 04-August-11			Index Future	343.95	342.7600	343.9530	342.7600	0.00
02/02/2011	AL7T On 03-February-11			Index Future	367.45	366.0710	367.4480	366.0710	0.00
02/02/2011	AL7T On 05-May-11			Index Future	372.76	371.3630	372.7610	371.3630	30.00
02/02/2011	AL7T On 04-August-11			Index Future	378.13	376.7140	378.1320	376.7140	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
02/02/2011	ALBI On 03-February-11			Index Future	338.97	337.8880	338.9700	337.8880	33.00
02/02/2011	ALBI On 05-May-11			Index Future	343.87	342.7730	343.8700	342.7730	1,082.00
02/02/2011	ALBI On 04-August-11			Index Future	348.83	347.7120	348.8260	347.7120	0.00
02/02/2011	CRD1 On 03-February-11			Index Future	152.05	151.7440	152.0500	151.7440	0.00
02/02/2011	CRD1 On 05-May-11			Index Future	154.14	153.8240	154.1350	153.8240	2.00
02/02/2011	CRD1 On 04-August-11			Index Future	156.24	155.9260	156.2420	155.9260	0.00
02/02/2011	GOVI On 03-February-11			GOVI	339.76	338.7090	339.7610	338.7090	166.00
02/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	32490	4	32490	4	0.00
02/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	32290	4	32290	4	0.00
02/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	32390	4	32390	4	0.00
02/02/2011	GOVI On 05-May-11			GOVI	344.67	343.6060	344.6730	343.6060	139.00
02/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	43170	5	43170	5	0.00
02/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	43370	5	43370	5	0.00
02/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	43270	5	43270	5	0.00
02/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2011	IGOV On 03-February-11			Index Future	147.01	147.2850	147.0080	147.2850	9.00
02/02/2011	IGOV On 05-May-11			Index Future	149.13	149.4140	149.1340	149.4140	0.00
02/02/2011	IGOV On 04-August-11			Index Future	151.28	151.5670	151.2830	151.5670	0.00
02/02/2011	ILBI On 03-February-11			Index Future	397.85	398.4940	397.8520	398.4940	17.00
02/02/2011	ILBI On 05-May-11			Index Future	403.51	404.1540	403.5060	404.1540	336.00
02/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	5.6110	94.3900	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3400	5.6560	94.3400	5,790.00
02/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.2960	5.6790	94.2960	1,000.00
02/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.71	94.2480	5.7110	94.2480	2,001.00
02/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.75	94.1960	5.7540	94.1960	3,890.00
02/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1190	5.8200	94.1190	2,000.00
02/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	93.9680	5.9700	93.9680	14,890.00
02/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5200	6.4210	93.5200	5,290.00
02/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.87	93.0850	6.8710	93.0850	790.00
02/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.32	92.6470	7.3190	92.6470	2,890.00
02/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.2210	7.7670	92.2210	44,510.00
02/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.8600	8.1300	91.8600	490.00
02/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	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
02/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2011	OTH1 On 03-February-11			Index Future	334.34	333.1000	334.3430	333.1000	0.00
02/02/2011	OTH1 On 05-May-11			Index Future	339.18	337.9160	339.1770	337.9160	3.00
02/02/2011	OTH1 On 04-August-11			Index Future	344.07	342.7850	344.0650	342.7850	0.00
02/02/2011	R157 On 03-February-11			Bond Future	7.78	126.9389	7.7820	126.9389	5,019.00
02/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	512	0	512	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	722	1	722	1	0.00
02/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	315	0	315	0	0.00
02/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	22	0	22	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	5	0	5	0	0.00
02/02/2011	R157 On 05-May-11			Bond Future	7.92	121.9625	7.9240	121.9625	2,605.00
02/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	831	1	831	1	0.00
02/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	918	1	918	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	749	1	749	1	0.00
02/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	673	1	673	1	0.00
02/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1794	2	1794	2	0.00
02/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1665	2	1665	2	0.00
02/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1424	2	1424	2	0.00
02/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1542	2	1542	2	0.00
02/02/2011	R157 On 04-August-11			Bond Future	8.09	123.7375	8.0850	123.7375	0.00
02/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	720	1	720	1	0.00
02/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	781	1	781	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	663	1	663	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3123	3	3123	3	0.00
02/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2849	3	2849	3	0.00
02/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2984	3	2984	3	0.00
02/02/2011	R157 On 03-November-11			Bond Future	8.26	118.7256	8.2580	118.7256	3,694.00
02/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1939	2	1939	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1846	2	1846	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2035	2	2035	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1885	2	1885	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
02/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2054	2	2054	2	0.00
02/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1968	2	1968	2	0.00
02/02/2011	R157 On 02-February-12			Bond Future	8.39	8.3500	8.3930	8.3500	0.00
02/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	358	0	358	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	191	0	191	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	524	0	524	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11			Bond Future	8.60	117.1127	8.6010	117.1127	25,653.00
02/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3733	3	3733	3	0.00
02/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	4188	4	4188	4	0.00
02/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	3275	3	3275	3	0.00
02/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
02/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	8591	9	8591	9	0.00
02/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 05-May-11			Bond Future	8.69	118.8047	8.6860	118.8047	8,235.00
02/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3290	3	3290	3	0.00
02/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3544	3	3544	3	0.00
02/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	3046	3	3046	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	747	1	747	1	5,500.00
02/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2914	3	2914	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7469	8	7469	8	0.00
02/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2479	3	2479	3	0.00
02/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2691	3	2691	3	0.00
02/02/2011	R186 On 04-August-11			Bond Future	8.78	115.2461	8.7750	115.2461	140.00
02/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	2081	2	2081	2	0.00
02/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1930	2	1930	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2240	2	2240	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6745	7	6745	7	0.00
02/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7416	8	7416	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
02/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7075	7	7075	7	0.00
02/02/2011	R186 On 03-November-11			Bond Future	8.86	116.9196	8.8620	116.9196	12,959.00
02/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5691	5	5691	5	0.00
02/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5937	6	5937	6	0.00
02/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5449	5	5449	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4657	5	4657	5	0.00
02/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4255	5	4255	5	0.00
02/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4453	5	4453	5	0.00
02/02/2011	R186 On 02-February-12			Bond Future	8.93	8.9500	8.9290	8.9500	0.00
02/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	629	0	629	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	1069	0	1069	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	187	0	187	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11			Bond Future	7.62	104.6960	7.6220	104.6960	5.00
02/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1265	1	1265	1	0.00
02/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	1099	1	1099	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1431	1	1431	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 05-May-11			Bond Future	7.77	106.2088	7.7680	106.2088	484.00
02/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	878	1	878	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	798	1	798	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	959	1	959	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	858	1	858	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1013	1	1013	1	0.00
02/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	935	1	935	1	0.00
02/02/2011	R201 On 04-August-11			Bond Future	7.94	103.3465	7.9380	103.3465	0.00
02/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	0	428	0	0.00
02/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	471	0	471	0	0.00
02/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	390	0	390	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
02/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2593	3	2593	3	0.00
02/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2372	3	2372	3	0.00
02/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2480	3	2480	3	0.00
02/02/2011	R201 On 03-November-11			Bond Future	8.12	104.8476	8.1190	104.8476	0.00
02/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1274	1	1274	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1207	1	1207	1	0.00
02/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1342	1	1342	1	0.00
02/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1531	2	1531	2	0.00
02/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1671	2	1671	2	0.00
02/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1600	2	1600	2	0.00
02/02/2011	R201 On 02-February-12			Bond Future	8.26	8.2000	8.2560	8.2000	0.00
02/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	111	0	111	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	142	0	142	0	0.00
02/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	15	0	15	0	0.00
02/02/2011	R202 On 03-February-11			Bond Future	0.49	165.1142	0.4860	165.1142	19.00
02/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57427	58	57427	58	0.00
02/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58274	59	58274	59	0.00
02/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56571	57	56571	57	0.00
02/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11			Bond Future	0.41	167.4999	0.4100	167.4999	10,089.00
02/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40289	41	40289	41	0.00
02/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39251	40	39251	40	0.00
02/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41317	42	41317	42	0.00
02/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11			Bond Future	8.26	102.9343	8.2610	102.9343	1,402.00
02/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	1188	1	1188	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
02/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1434	1	1434	1	0.00
02/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
02/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	942	1	942	1	0.00
02/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1318	2	1318	2	0.00
02/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 05-May-11			Bond Future	8.38	100.2605	8.3840	100.2605	516.00
02/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1144	1	1144	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1254	1	1254	1	0.00
02/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	1041	1	1041	1	0.00
02/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1934	2	1934	2	0.00
02/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1661	2	1661	2	0.00
02/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1794	2	1794	2	0.00
02/02/2011	R203 On 04-August-11			Bond Future	8.52	101.7254	8.5170	101.7254	0.00
02/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	1030	1	1030	1	0.00
02/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	954	1	954	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1111	1	1111	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3311	4	3311	4	0.00
02/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3632	4	3632	4	0.00
02/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3469	4	3469	4	0.00
02/02/2011	R203 On 03-November-11			Bond Future	8.66	99.0377	8.6550	99.0377	1,404.00
02/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2125	2	2125	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2235	2	0.00
02/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	2019	2	2019	2	0.00
02/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2940	3	2940	3	0.00
02/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2705	3	2705	3	0.00
02/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2820	3	2820	3	0.00
02/02/2011	R203 On 02-February-12			Bond Future	8.77	8.7500	8.7660	8.7500	0.00
02/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	146	0	146	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	284	0	284	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
02/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	69	0	69	0	0.00
02/02/2011	R204 On 03-February-11			Bond Future	8.41	98.4291	8.4110	98.4291	1,914.00
02/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	521	0	521	0	0.00
02/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	779	1	779	1	0.00
02/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	300	0	300	0	0.00
02/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	82	0	82	0	0.00
02/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	6	0	6	0	0.00
02/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	25	0	25	0	0.00
02/02/2011	R204 On 05-May-11			Bond Future	8.53	99.8511	8.5270	99.8511	100.00
02/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1634	1	1634	1	0.00
02/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1503	1	1503	1	0.00
02/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1771	2	1771	2	0.00
02/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1646	2	1646	2	0.00
02/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1921	2	1921	2	0.00
02/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1780	2	1780	2	0.00
02/02/2011	R204 On 04-August-11			Bond Future	8.65	97.2756	8.6510	97.2756	0.00
02/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	948	1	948	1	0.00
02/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	1027	1	1027	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	873	1	873	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4641	5	4641	5	0.00
02/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4246	4	4246	4	0.00
02/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4441	5	4441	5	0.00
02/02/2011	R204 On 03-November-11			Bond Future	8.78	98.6862	8.7760	98.6862	1,867.00
02/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2759	3	2759	3	0.00
02/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2622	2	2622	2	0.00
02/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2891	3	2891	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2769	3	2769	3	0.00
02/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3009	3	3009	3	0.00
02/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2891	3	2891	3	0.00
02/02/2011	R204 On 02-February-12			Bond Future	8.87	8.9000	8.8740	8.9000	0.00
02/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	618	0	618	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	373	0	373	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
02/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	861	0	861	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11			Bond Future	7.30	100.8764	7.3020	100.8764	0.00
02/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1800	2	1800	2	0.00
02/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1672	2	1672	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1927	2	1927	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 05-May-11			Bond Future	7.46	102.3331	7.4590	102.3331	0.00
02/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	717	1	717	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	783	1	783	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	655	1	655	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	677	1	677	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	565	1	565	1	0.00
02/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	619	1	619	1	0.00
02/02/2011	R206 On 04-August-11			Bond Future	7.65	100.0597	7.6510	100.0597	0.00
02/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	345	0	0.00
02/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	316	0	316	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	377	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1696	2	1696	2	0.00
02/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1856	2	1856	2	0.00
02/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1774	2	1774	2	0.00
02/02/2011	R206 On 03-November-11			Bond Future	7.86	101.5116	7.8550	101.5116	0.00
02/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	937	1	937	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	987	1	987	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	889	1	889	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1194	1	1194	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1095	1	1095	1	0.00
02/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1144	1	1144	1	0.00
02/02/2011	R206 On 02-February-12			Bond Future	8.01	8.0000	8.0090	8.0000	0.00

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02/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	72	0	72	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	103	0	103	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	16	0	16	0	0.00
02/02/2011	R207 On 03-February-11			Bond Future	8.48	92.4642	8.4760	92.4642	800.00
02/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1592	1	1592	1	0.00
02/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1879	1	1879	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	1305	1	1305	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 05-May-11			Bond Future	8.58	93.8025	8.5830	93.8025	285.00
02/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1551	1	1551	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1422	1	1422	1	0.00
02/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1688	1	1688	1	0.00
02/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1877	2	1877	2	0.00
02/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2187	2	2187	2	0.00
02/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2028	2	2028	2	0.00
02/02/2011	R207 On 04-August-11			Bond Future	8.70	91.5280	8.6990	91.5280	0.00
02/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1438	1	1438	1	0.00
02/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1541	1	1541	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1340	1	1340	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4171	4	4171	4	0.00
02/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3796	4	3796	4	0.00
02/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3980	4	3980	4	0.00
02/02/2011	R207 On 03-November-11			Bond Future	8.81	92.8608	8.8090	92.8608	600.00
02/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2872	3	2872	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2739	3	2739	3	0.00
02/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3009	3	3009	3	0.00
02/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3058	3	3058	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3332	4	3332	4	0.00

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02/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3192	3	3192	3	0.00
02/02/2011	R207 On 02-February-12			Bond Future	8.90	8.9500	8.8970	8.9500	0.00
02/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	541	0	541	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	279	0	279	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	803	0	803	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11			Bond Future	8.51	90.1915	8.5060	90.1915	5,598.00
02/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1493	1	1493	1	0.00
02/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	1190	1	1190	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1794	1	1794	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 05-May-11			Bond Future	8.60	88.0977	8.6020	88.0977	190.00
02/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1601	1	1601	1	0.00
02/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1742	2	1742	2	0.00
02/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1467	1	1467	1	0.00
02/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2392	3	2392	3	0.00
02/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2057	2	2057	2	0.00
02/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2220	2	2220	2	0.00
02/02/2011	R208 On 04-August-11			Bond Future	8.70	89.3806	8.7040	89.3806	0.00
02/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1498	1	1498	1	0.00
02/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1606	1	1606	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1394	1	1394	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4436	5	4436	5	0.00
02/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4034	4	4034	4	0.00
02/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4232	5	4232	5	0.00
02/02/2011	R208 On 03-November-11			Bond Future	8.81	87.2799	8.8060	87.2799	5,584.00
02/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	3059	3	3059	3	0.00
02/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3205	3	3205	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2917	3	2917	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
02/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3531	4	3531	4	0.00
02/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3240	3	3240	3	0.00
02/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3383	4	3383	4	0.00
02/02/2011	R208 On 02-February-12			Bond Future	8.88	8.9000	8.8840	8.9000	0.00
02/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	651	0	651	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	930	0	930	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	371	0	371	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11			Bond Future	8.55	78.1349	8.5510	78.1349	20,900.00
02/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3584	3	3584	3	0.00
02/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3967	3	3967	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	3199	3	3199	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 05-May-11			Bond Future	8.61	76.1186	8.6130	76.1186	200.00
02/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	2119	2	2119	2	0.00
02/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2306	2	2306	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1940	2	1940	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3295	4	3295	4	0.00
02/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2825	3	2825	3	0.00
02/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3054	3	3054	3	0.00
02/02/2011	R209 On 04-August-11			Bond Future	8.68	77.2287	8.6780	77.2287	0.00
02/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2928	3	2928	3	0.00
02/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	3111	3	3111	3	0.00
02/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2750	3	2750	3	0.00
02/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10810	10	10810	10	0.00
02/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	581	1	581	1	0.00
02/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4632	5	4632	5	0.00
02/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4158	4	4158	4	0.00
02/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4391	5	4391	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
02/02/2011	R209 On 03-November-11			Bond Future	8.74	75.2075	8.7400	75.2075	1,089.00
02/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4417	4	4417	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	4219	4	4219	4	0.00
02/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4619	4	4619	4	0.00
02/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4142	4	4142	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4540	5	4540	5	0.00
02/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4337	5	4337	5	0.00
02/02/2011	R209 On 02-February-12			Bond Future	8.79	8.8500	8.7870	8.8500	0.00
02/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1657	0	1657	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	1273	0	1273	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	2037	0	2037	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11			Bond Future	1.07	125.1375	1.0730	125.1375	2.00
02/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30460	31	30460	31	0.00
02/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31092	31	31092	31	0.00
02/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	29822	30	29822	30	0.00
02/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1209	1.7820	104.1209	50.00
02/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054	4	4054	4	0.00
02/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330	4	4330	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778	4	3778	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 05-May-11			Bond Future	1.60	105.6278	1.5950	105.6278	539.00
02/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3004	3	3004	3	0.00
02/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3275	3	3275	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2732	3	2732	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	2.5330	102.1384	240.00
02/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4392	4	4392	4	0.00
02/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4849	5	4849	5	0.00
02/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3932	4	3932	4	0.00
02/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	2.4460	103.6125	2,518.00
02/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2377	2	2377	2	0.00
02/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1403	1	1403	1	0.00
02/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1889	2	1889	2	0.00
02/02/2011	R213 On 03-February-11			Bond Future	8.63	87.3305	8.6310	87.3305	0.00
02/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5062	5	5062	5	0.00
02/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	5979	6	5979	6	0.00
02/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5519	6	5519	6	0.00
02/02/2011	R213 On 05-May-11			Bond Future	8.70	85.0491	8.7000	85.0491	0.00
02/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6526	7	6526	7	0.00
02/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5613	6	5613	6	0.00
02/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6068	6	6068	6	0.00
02/02/2011	R213 On 04-August-11			Bond Future	8.77	86.2893	8.7730	86.2893	0.00
02/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	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
02/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6184	7	6184	7	0.00
02/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7092	7	7092	7	0.00
02/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	6636	7	6636	7	0.00
02/02/2011	R213 On 03-November-11			Bond Future	8.85	84.0047	8.8460	84.0047	0.00
02/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1179	2	1179	2	0.00
02/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	369	1	369	1	0.00
02/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	773	1	773	1	0.00
02/02/2011	R213 On 02-February-12			Bond Future	8.90	9.0000	8.9030	9.0000	0.00
02/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	760	0	760	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	1148	0	1148	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	370	0	370	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	TRT1 On 03-February-11			Index Future	335.84	334.7290	335.8440	334.7290	0.00
02/02/2011	TRT1 On 05-May-11			Index Future	340.45	339.3160	340.4480	339.3160	100.00
02/02/2011	TRT1 On 04-August-11			Index Future	345.10	343.9530	345.1040	343.9530	0.00
03/02/2011	AL7T On 03-February-11			Index Future	365.95	367.4480	365.9480	367.4480	0.00
03/02/2011	AL7T On 05-May-11			Index Future	370.69	372.7610	370.6870	372.7610	30.00
03/02/2011	AL7T On 04-August-11			Index Future	375.89	378.1320	375.8870	378.1320	0.00
03/02/2011	ALBI On 03-February-11			Index Future	337.60	338.9700	337.5990	338.9700	0.00
03/02/2011	ALBI On 05-May-11			Index Future	342.00	343.8700	341.9970	343.8700	1,082.00
03/02/2011	ALBI On 04-August-11			Index Future	346.79	348.8260	346.7940	348.8260	0.00
03/02/2011	CRD1 On 03-February-11			Index Future	152.05	152.0500	152.0500	152.0500	0.00
03/02/2011	CRD1 On 05-May-11			Index Future	153.61	154.1350	153.6090	154.1350	2.00
03/02/2011	CRD1 On 04-August-11			Index Future	155.71	156.2420	155.7100	156.2420	0.00
03/02/2011	GOVI On 03-February-11			GOVI	338.44	339.7610	338.4350	339.7610	0.00
03/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00

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03/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	45750	3	45750	3	0.00
03/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	45550	3	45550	3	0.00
03/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	45650	3	45650	3	0.00
03/02/2011	GOVI On 05-May-11			GOVI	342.86	344.6730	342.8570	344.6730	205.00
03/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	61330	4	61330	4	0.00
03/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	61530	4	61530	4	0.00
03/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	61430	4	61430	4	0.00
03/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2011	IGOV On 03-February-11			Index Future	147.01	147.0080	147.0120	147.0080	0.00
03/02/2011	IGOV On 05-May-11			Index Future	149.03	149.1340	149.0300	149.1340	56.00
03/02/2011	IGOV On 04-August-11			Index Future	151.12	151.2830	151.1200	151.2830	0.00
03/02/2011	ILBI On 03-February-11			Index Future	397.85	397.8520	397.8520	397.8520	0.00
03/02/2011	ILBI On 05-May-11			Index Future	403.09	403.5060	403.0940	403.5060	336.00
03/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3890	5.6100	94.3890	5,000.00
03/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.65	94.3440	5.6460	94.3440	5,790.00
03/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.71	94.3210	5.7080	94.3210	2,000.00
03/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.77	94.2890	5.7690	94.2890	3,001.00
03/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.83	94.2460	5.8300	94.2460	3,890.00
03/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.91	94.1800	5.9100	94.1800	2,000.00
03/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.08	94.0300	6.0800	94.0300	14,890.00
03/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.55	93.5790	6.5460	93.5790	5,290.00
03/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	93.1290	7.0080	93.1290	790.00
03/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.6810	7.4560	92.6810	2,890.00

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03/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.89	92.2330	7.8910	92.2330	44,510.00
03/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.18	91.8700	8.1800	91.8700	490.00
03/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/02/2011	OTH1 On 03-February-11			Index Future	332.74	334.3430	332.7390	334.3430	0.00
03/02/2011	OTH1 On 05-May-11			Index Future	337.00	339.1770	336.9960	339.1770	3.00
03/02/2011	OTH1 On 04-August-11			Index Future	341.72	344.0650	341.7230	344.0650	0.00
03/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
03/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	215	1	215	1	0.00
03/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	429	1	429	1	0.00
03/02/2011	R157 On 03-February-11	7.85	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
03/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 05-May-11			Bond Future	8.03	122.2022	8.0250	122.2022	2,605.00
03/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	669	1	669	1	0.00
03/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	745	1	745	1	0.00
03/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	599	1	599	1	0.00
03/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	533	1	533	1	0.00
03/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2064	2	2064	2	0.00
03/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1925	2	1925	2	0.00
03/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1661	1	1661	1	0.00
03/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1790	2	1790	2	0.00
03/02/2011	R157 On 04-August-11			Bond Future	8.21	123.9819	8.2070	123.9819	0.00
03/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	590	1	590	1	0.00
03/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	643	1	643	1	0.00
03/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	540	1	540	1	0.00
03/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3465	3	3465	3	0.00
03/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3177	3	3177	3	0.00
03/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3319	3	3319	3	0.00
03/02/2011	R157 On 03-November-11			Bond Future	8.40	118.9726	8.3990	118.9726	3,694.00
03/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1691	2	1691	2	0.00
03/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1779	2	1779	2	0.00
03/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1605	2	1605	2	0.00
03/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2317	2	2317	2	0.00
03/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2133	2	2133	2	0.00
03/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2224	2	2224	2	0.00
03/02/2011	R157 On 02-February-12			Bond Future	8.62	120.9505	8.6160	120.9505	0.00
03/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	553	0	553	0	0.00
03/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	220	0	220	0	0.00
03/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	386	0	386	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
03/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
03/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3074	4	3074	4	0.00
03/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3529	4	3529	4	0.00
03/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2616	3	2616	3	0.00
03/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9250	9	9250	9	0.00
03/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 05-May-11			Bond Future	8.78	119.3668	8.7840	119.3668	18,980.00
03/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2797	3	2797	3	0.00
03/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3029	4	3029	4	0.00
03/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2577	3	2577	3	0.00
03/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	577	1	577	1	5,500.00
03/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3361	3	3361	3	0.00
03/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	8215	7	8215	7	0.00
03/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2880	2	2880	2	0.00
03/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3114	3	3114	3	0.00
03/02/2011	R186 On 04-August-11			Bond Future	8.88	115.8157	8.8820	115.8157	0.00
03/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1766	2	1766	2	0.00
03/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1631	2	1631	2	0.00
03/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1908	2	1908	2	0.00
03/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7393	7	7393	7	0.00
03/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8098	7	8098	7	0.00
03/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7741	7	7741	7	0.00
03/02/2011	R186 On 03-November-11			Bond Future	8.98	117.4965	8.9760	117.4965	12,959.00
03/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5124	6	5124	6	0.00
03/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4897	5	4897	5	0.00
03/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5356	6	5356	6	0.00
03/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4698	4	4698	4	0.00
03/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5129	5	5129	5	0.00
03/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4910	4	4910	4	0.00
03/02/2011	R186 On 02-February-12			Bond Future	9.07	114.1488	9.0710	114.1488	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
03/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	184	0	184	0	0.00
03/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	1066	0	1066	0	0.00
03/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	624	0	624	0	0.00
03/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
03/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1036	1	1036	1	0.00
03/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	870	1	870	1	0.00
03/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1202	1	1202	1	0.00
03/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 05-May-11			Bond Future	7.87	106.3950	7.8690	106.3950	484.00
03/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	724	1	724	1	0.00
03/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	654	1	654	1	0.00
03/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	797	1	797	1	0.00
03/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1015	1	1015	1	0.00
03/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1188	1	1188	1	0.00
03/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1099	1	1099	1	0.00
03/02/2011	R201 On 04-August-11			Bond Future	8.06	103.5348	8.0610	103.5348	0.00
03/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	343	0	343	0	0.00
03/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	380	0	380	0	0.00
03/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	311	0	311	0	0.00
03/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2876	3	2876	3	0.00
03/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2643	2	2643	2	0.00
03/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2757	2	2757	2	0.00
03/02/2011	R201 On 03-November-11			Bond Future	8.27	105.0390	8.2650	105.0390	0.00
03/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1092	1	1092	1	0.00
03/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1155	1	1155	1	0.00
03/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1032	1	1032	1	0.00
03/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1894	2	1894	2	0.00
03/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1743	2	1743	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
03/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1817	2	1817	2	0.00
03/02/2011	R201 On 02-February-12			Bond Future	8.49	102.3698	8.4940	102.3698	0.00
03/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	742	0	742	0	0.00
03/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	489	0	489	0	0.00
03/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	615	0	615	0	0.00
03/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
03/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57052	57	57052	57	0.00
03/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	57899	58	57899	58	0.00
03/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56196	57	56196	57	0.00
03/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11			Bond Future	0.43	166.9484	0.4270	166.9484	10,089.00
03/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39797	40	39797	40	0.00
03/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38759	39	38759	39	0.00
03/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40825	41	40825	41	0.00
03/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
03/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	843	1	843	1	0.00
03/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1090	1	1090	1	0.00
03/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	596	1	596	1	0.00
03/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1663	1	1663	1	0.00
03/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 05-May-11			Bond Future	8.48	100.5882	8.4760	100.5882	516.00
03/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	954	1	954	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
03/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1052	1	1052	1	0.00
03/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	863	1	863	1	0.00
03/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2199	2	2199	2	0.00
03/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1902	2	1902	2	0.00
03/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2047	2	2047	2	0.00
03/02/2011	R203 On 04-August-11			Bond Future	8.62	102.0546	8.6220	102.0546	0.00
03/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	877	1	877	1	0.00
03/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	808	1	808	1	0.00
03/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	949	1	949	1	0.00
03/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3635	3	3635	3	0.00
03/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3973	4	3973	4	0.00
03/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3802	3	3802	3	0.00
03/02/2011	R203 On 03-November-11			Bond Future	8.77	99.3765	8.7730	99.3765	1,404.00
03/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1884	2	1884	2	0.00
03/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1785	2	1785	2	0.00
03/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1986	2	1986	2	0.00
03/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2982	3	2982	3	0.00
03/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3232	3	3232	3	0.00
03/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3105	3	3105	3	0.00
03/02/2011	R203 On 02-February-12			Bond Future	8.94	101.0259	8.9350	101.0259	0.00
03/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	576	0	576	0	0.00
03/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1006	0	1006	0	0.00
03/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	791	0	791	0	0.00
03/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
03/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	139	1	139	1	0.00
03/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	416	1	416	1	0.00
03/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	139	0	139	0	0.00
03/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 03-February-11	8.50	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
03/02/2011	R204 On 05-May-11			Bond Future	8.61	100.1539	8.6130	100.1539	100.00
03/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1405	2	1405	2	0.00
03/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1286	2	1286	2	0.00
03/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1530	2	1530	2	0.00
03/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1870	2	1870	2	0.00
03/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2169	2	2169	2	0.00
03/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	2016	2	2016	2	0.00
03/02/2011	R204 On 04-August-11			Bond Future	8.75	97.5845	8.7500	97.5845	0.00
03/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	806	1	806	1	0.00
03/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	877	1	877	1	0.00
03/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	740	1	740	1	0.00
03/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	5025	5	5025	5	0.00
03/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4614	4	4614	4	0.00
03/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4817	4	4817	4	0.00
03/02/2011	R204 On 03-November-11			Bond Future	8.89	99.0005	8.8850	99.0005	1,867.00
03/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2483	3	2483	3	0.00
03/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2607	3	2607	3	0.00
03/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2354	3	2354	3	0.00
03/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3293	3	3293	3	0.00
03/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	3037	3	3037	3	0.00
03/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3167	3	3167	3	0.00
03/02/2011	R204 On 02-February-12			Bond Future	9.03	96.6081	9.0250	96.6081	0.00
03/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	122	1	122	1	0.00
03/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	366	0	366	0	0.00
03/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	122	0	122	0	0.00
03/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
03/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1623	2	1623	2	0.00
03/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1495	2	1495	2	0.00
03/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1750	2	1750	2	0.00
03/02/2011	R206 On 03-February-11	8.05	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
03/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 05-May-11			Bond Future	7.56	102.4647	7.5590	102.4647	0.00
03/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	594	1	594	1	0.00
03/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	653	1	653	1	0.00
03/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	539	1	539	1	0.00
03/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	800	1	800	1	0.00
03/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	674	1	674	1	0.00
03/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	735	1	735	1	0.00
03/02/2011	R206 On 04-August-11			Bond Future	7.78	100.1923	7.7810	100.1923	0.00
03/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	274	0	274	0	0.00
03/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	250	0	250	0	0.00
03/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	303	0	303	0	0.00
03/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1904	2	1904	2	0.00
03/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2072	2	2072	2	0.00
03/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1986	2	1986	2	0.00
03/02/2011	R206 On 03-November-11			Bond Future	8.02	101.6471	8.0160	101.6471	0.00
03/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	794	1	794	1	0.00
03/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	750	1	750	1	0.00
03/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	839	1	839	1	0.00
03/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1263	1	1263	1	0.00
03/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1371	1	1371	1	0.00
03/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1316	1	1316	1	0.00
03/02/2011	R206 On 02-February-12			Bond Future	8.30	99.5691	8.3020	99.5691	0.00
03/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	440	0	440	0	0.00
03/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	615	0	615	0	0.00
03/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	527	0	527	0	0.00
03/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
03/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1217	2	1217	2	0.00
03/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1504	2	1504	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
03/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	929	1	929	1	0.00
03/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 05-May-11			Bond Future	8.69	94.2418	8.6860	94.2418	285.00
03/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1283	2	1283	2	0.00
03/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1169	1	1169	1	0.00
03/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1404	2	1404	2	0.00
03/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2180	2	2180	2	0.00
03/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2521	2	2521	2	0.00
03/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2347	2	2347	2	0.00
03/02/2011	R207 On 04-August-11			Bond Future	8.81	91.9718	8.8130	91.9718	0.00
03/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1220	1	1220	1	0.00
03/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1312	2	1312	2	0.00
03/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1132	1	1132	1	0.00
03/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4594	4	4594	4	0.00
03/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4198	4	4198	4	0.00
03/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4394	4	4394	4	0.00
03/02/2011	R207 On 03-November-11			Bond Future	8.93	93.3089	8.9330	93.3089	600.00
03/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2545	3	2545	3	0.00
03/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2671	3	2671	3	0.00
03/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	3	2421	3	0.00
03/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3682	3	3682	3	0.00
03/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3388	3	3388	3	0.00
03/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3534	3	3534	3	0.00
03/02/2011	R207 On 02-February-12			Bond Future	9.06	91.2145	9.0590	91.2145	0.00
03/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	570	0	570	0	0.00
03/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	47	0	47	0	0.00
03/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	308	0	308	0	0.00
03/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	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
03/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1067	1	1067	1	0.00
03/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	764	1	764	1	0.00
03/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1369	2	1369	2	0.00
03/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 05-May-11			Bond Future	8.69	88.5556	8.6900	88.5556	190.00
03/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1359	2	1359	2	0.00
03/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1487	2	1487	2	0.00
03/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1239	1	1239	1	0.00
03/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2694	2	2694	2	0.00
03/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2332	2	2332	2	0.00
03/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2508	2	2508	2	0.00
03/02/2011	R208 On 04-August-11			Bond Future	8.80	89.8454	8.8010	89.8454	0.00
03/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1299	1	1299	1	0.00
03/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1397	2	1397	2	0.00
03/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1205	1	1205	1	0.00
03/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4817	4	4817	4	0.00
03/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4395	4	4395	4	0.00
03/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4603	4	4603	4	0.00
03/02/2011	R208 On 03-November-11			Bond Future	8.91	87.7511	8.9110	87.7511	5,584.00
03/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2760	3	2760	3	0.00
03/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2626	3	2626	3	0.00
03/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2897	3	2897	3	0.00
03/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3534	3	3534	3	0.00
03/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3843	4	3843	4	0.00
03/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3687	3	3687	3	0.00
03/02/2011	R208 On 02-February-12			Bond Future	9.02	89.2101	9.0230	89.2101	0.00
03/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	150	1	150	1	0.00
03/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	408	0	408	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
03/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	128	0	128	0	0.00
03/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
03/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3015	4	3015	4	0.00
03/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3397	4	3397	4	0.00
03/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2630	3	2630	3	0.00
03/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 05-May-11			Bond Future	8.71	76.5997	8.7070	76.5997	21,100.00
03/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1773	2	1773	2	0.00
03/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1941	2	1941	2	0.00
03/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1615	2	1615	2	0.00
03/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3734	3	3734	3	0.00
03/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3224	3	3224	3	0.00
03/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3472	3	3472	3	0.00
03/02/2011	R209 On 04-August-11			Bond Future	8.78	77.7118	8.7780	77.7118	0.00
03/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2564	3	2564	3	0.00
03/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2733	3	2733	3	0.00
03/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2401	3	2401	3	0.00
03/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10102	11	10102	11	0.00
03/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	676	1	676	1	0.00
03/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5085	5	5085	5	0.00
03/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4583	4	4583	4	0.00
03/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4829	4	4829	4	0.00
03/02/2011	R209 On 03-November-11			Bond Future	8.85	75.7005	8.8460	75.7005	1,089.00
03/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	3975	4	3975	4	0.00
03/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4165	5	4165	5	0.00
03/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3790	4	3790	4	0.00
03/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4951	5	4951	5	0.00
03/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4528	4	4528	4	0.00
03/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4735	4	4735	4	0.00
03/02/2011	R209 On 02-February-12			Bond Future	8.91	76.9542	8.9140	76.9542	0.00
03/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	662	2	662	2	0.00

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03/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1042	2	1042	2	0.00
03/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	278	1	278	1	0.00
03/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
03/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	4571	30	4571	30	0.00
03/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	5203	31	5203	31	0.00
03/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	3933	30	3933	30	0.00
03/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
03/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	2010	4	2010	4	0.00
03/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	2286	4	2286	4	0.00
03/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	1734	4	1734	4	0.00
03/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11			Bond Future	1.58	105.6166	1.5790	105.6166	539.00
03/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3094	3	3094	3	0.00
03/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3364	3	3364	3	0.00
03/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2822	3	2822	3	0.00
03/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	2.7200	102.1287	0.00
03/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	2607	4	2607	4	0.00
03/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	3064	5	3064	5	0.00
03/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	2147	4	2147	4	0.00
03/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11	3.00	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
03/02/2011	R212 On 05-May-11			Bond Future	2.44	103.6029	2.4420	103.6029	2,518.00
03/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2339	2	2339	2	0.00
03/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1365	1	1365	1	0.00
03/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1851	2	1851	2	0.00
03/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	8.7000	87.6796	0.00
03/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5635	5	5635	5	0.00
03/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6552	6	6552	6	0.00
03/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	6092	6	6092	6	0.00
03/02/2011	R213 On 05-May-11			Bond Future	8.79	85.4098	8.7880	85.4098	0.00
03/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7245	7	7245	7	0.00
03/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6332	6	6332	6	0.00
03/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6787	6	6787	6	0.00
03/02/2011	R213 On 04-August-11			Bond Future	8.87	86.6528	8.8680	86.6528	0.00
03/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6948	6	6948	6	0.00
03/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7857	7	7857	7	0.00
03/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7401	7	7401	7	0.00
03/02/2011	R213 On 03-November-11			Bond Future	8.95	84.3711	8.9470	84.3711	0.00
03/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1980	1	1980	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
03/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1170	0	1170	0	0.00
03/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1574	1	1574	1	0.00
03/02/2011	R213 On 02-February-12			Bond Future	9.03	85.7752	9.0280	85.7752	0.00
03/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	170	1	170	1	0.00
03/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	608	0	608	0	0.00
03/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	218	0	218	0	0.00
03/02/2011	TRT1 On 03-February-11			Index Future	335.84	335.8440	335.8440	335.8440	0.00
03/02/2011	TRT1 On 05-May-11			Index Future	338.53	340.4480	338.5270	340.4480	100.00
03/02/2011	TRT1 On 04-August-11			Index Future	343.16	345.1040	343.1560	345.1040	0.00
04/02/2011	AL7T On 05-May-11			Index Future	370.61	370.6870	370.6050	370.6870	30.00
04/02/2011	AL7T On 04-August-11			Index Future	375.81	375.8870	375.8070	375.8870	0.00
04/02/2011	ALBI On 05-May-11			Index Future	341.94	341.9970	341.9410	341.9970	1,082.00
04/02/2011	ALBI On 04-August-11			Index Future	346.74	346.7940	346.7400	346.7940	0.00
04/02/2011	CRD1 On 05-May-11			Index Future	153.74	153.6090	153.7360	153.6090	2.00
04/02/2011	CRD1 On 04-August-11			Index Future	155.84	155.7100	155.8390	155.7100	0.00
04/02/2011	GOVI On 05-May-11			GOVI	342.77	342.8570	342.7720	342.8570	205.00
04/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	62180	6	62180	6	0.00
04/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	62380	6	62380	6	0.00
04/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	62280	6	62280	6	0.00
04/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2011	IGOV On 05-May-11			Index Future	148.92	149.0300	148.9180	149.0300	56.00
04/02/2011	IGOV On 04-August-11			Index Future	151.01	151.1200	151.0080	151.1200	0.00
04/02/2011	ILBI On 05-May-11			Index Future	403.08	403.0940	403.0840	403.0940	336.00
04/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
04/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	5,000.00
04/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.67	94.3540	5.6700	94.3540	5,790.00
04/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	6.69	94.2920	6.6900	94.2920	2,000.00
04/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.73	94.2310	5.7300	94.2310	3,001.00
04/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1700	5.8000	94.1700	3,890.00
04/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0900	5.8800	94.0900	2,000.00
04/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.05	93.9200	6.0500	93.9200	14,890.00
04/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.54	93.4540	6.5400	93.4540	5,290.00
04/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	92.9920	7.0100	92.9920	790.00
04/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.45	92.5440	7.4500	92.5440	2,890.00
04/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.88	92.1090	7.8800	92.1090	44,510.00
04/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.8200	8.2500	91.8200	490.00
04/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	7.50	Put	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
04/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/02/2011	OTH1 On 05-May-11			Index Future	337.10	336.9960	337.1040	336.9960	3.00
04/02/2011	OTH1 On 04-August-11			Index Future	341.84	341.7230	341.8350	341.7230	0.00
04/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
04/02/2011	R157 On 05-May-11			Bond Future	8.05	121.7922	8.0510	121.7922	2,605.00
04/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	627	1	627	1	0.00
04/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	700	1	700	1	0.00
04/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	497	1	497	1	0.00
04/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	559	1	559	1	0.00
04/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1990	2	1990	2	0.00
04/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2134	2	2134	2	0.00
04/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1721	2	1721	2	0.00
04/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1853	2	1853	2	0.00
04/02/2011	R157 On 04-August-11			Bond Future	8.23	123.5166	8.2340	123.5166	0.00
04/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	561	1	561	1	0.00
04/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	513	1	513	1	0.00
04/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	612	1	612	1	0.00
04/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3248	3	3248	3	0.00
04/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3541	3	3541	3	0.00
04/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3393	3	3393	3	0.00
04/02/2011	R157 On 03-November-11			Bond Future	8.43	118.4685	8.4290	118.4685	3,694.00
04/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1638	2	1638	2	0.00
04/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1725	2	1725	2	0.00
04/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1554	2	1554	2	0.00
04/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2373	2	2373	2	0.00
04/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2186	2	2186	2	0.00
04/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2278	2	2278	2	0.00
04/02/2011	R157 On 02-February-12			Bond Future	8.65	120.2065	8.6470	120.2065	0.00
04/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	656	1	656	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
04/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	323	0	323	0	0.00
04/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	489	0	489	0	0.00
04/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
04/02/2011	R186 On 05-May-11			Bond Future	8.77	118.4508	8.7730	118.4508	18,980.00
04/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2832	3	2832	3	0.00
04/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3066	3	3066	3	0.00
04/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	584	1	584	1	5,500.00
04/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2609	3	2609	3	0.00
04/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3291	3	3291	3	0.00
04/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	8120	8	8120	8	0.00
04/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2815	3	2815	3	0.00
04/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3046	3	3046	3	0.00
04/02/2011	R186 On 04-August-11			Bond Future	8.87	114.8353	8.8700	114.8353	0.00
04/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1789	2	1789	2	0.00
04/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1932	2	1932	2	0.00
04/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1653	2	1653	2	0.00
04/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8010	8	8010	8	0.00
04/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7308	7	7308	7	0.00
04/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7654	8	7654	8	0.00
04/02/2011	R186 On 03-November-11			Bond Future	8.96	116.4720	8.9640	116.4720	12,959.00
04/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5171	5	5171	5	0.00
04/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4943	5	4943	5	0.00
04/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5405	5	5405	5	0.00
04/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4640	5	4640	5	0.00
04/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5068	5	5068	5	0.00
04/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4850	5	4850	5	0.00
04/02/2011	R186 On 02-February-12			Bond Future	9.06	112.8958	9.0590	112.8958	0.00
04/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	79	0	79	0	0.00
04/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	961	1	961	1	0.00
04/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	519	1	519	1	0.00

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04/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
04/02/2011	R201 On 05-May-11			Bond Future	7.91	106.0764	7.9050	106.0764	484.00
04/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	671	1	671	1	0.00
04/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	740	1	740	1	0.00
04/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	604	1	604	1	0.00
04/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1251	1	1251	1	0.00
04/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1071	1	1071	1	0.00
04/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1160	1	1160	1	0.00
04/02/2011	R201 On 04-August-11			Bond Future	8.10	103.1733	8.1010	103.1733	0.00
04/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	317	0	317	0	0.00
04/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	286	0	286	0	0.00
04/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	351	0	351	0	0.00
04/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2731	3	2731	3	0.00
04/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2968	3	2968	3	0.00
04/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2848	3	2848	3	0.00
04/02/2011	R201 On 03-November-11			Bond Future	8.31	104.6403	8.3080	104.6403	0.00
04/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1041	1	1041	1	0.00
04/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1101	1	1101	1	0.00
04/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	982	1	982	1	0.00
04/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1961	2	1961	2	0.00
04/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1806	2	1806	2	0.00
04/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1883	2	1883	2	0.00
04/02/2011	R201 On 02-February-12			Bond Future	8.54	101.7699	8.5420	101.7699	0.00
04/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	862	1	862	1	0.00
04/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	609	0	609	0	0.00
04/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	736	1	736	1	0.00
04/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
04/02/2011	R202 On 05-May-11			Bond Future	0.45	166.4568	0.4460	166.4568	10,089.00
04/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39250	40	39250	40	0.00
04/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40278	41	40278	41	0.00

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04/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38212	39	38212	39	0.00
04/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00
04/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
04/02/2011	R203 On 05-May-11			Bond Future	8.50	100.1452	8.5010	100.1452	516.00
04/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	901	1	901	1	0.00
04/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	813	1	813	1	0.00
04/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	996	1	996	1	0.00
04/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1966	2	1966	2	0.00
04/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2269	2	2269	2	0.00
04/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2114	2	2114	2	0.00
04/02/2011	R203 On 04-August-11			Bond Future	8.65	101.5683	8.6480	101.5683	0.00
04/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	838	1	838	1	0.00
04/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	908	1	908	1	0.00
04/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	772	1	772	1	0.00
04/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	4057	4	4057	4	0.00
04/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3714	4	3714	4	0.00
04/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3883	4	3883	4	0.00
04/02/2011	R203 On 03-November-11			Bond Future	8.80	98.8511	8.8000	98.8511	1,404.00
04/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1828	2	1828	2	0.00
04/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1732	2	1732	2	0.00
04/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1928	2	1928	2	0.00
04/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	3044	3	3044	3	0.00
04/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3298	3	3298	3	0.00
04/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3169	3	3169	3	0.00
04/02/2011	R203 On 02-February-12			Bond Future	8.96	100.3036	8.9640	100.3036	0.00
04/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	700	1	700	1	0.00
04/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1129	1	1129	1	0.00
04/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	914	1	914	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
04/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
04/02/2011	R204 On 05-May-11			Bond Future	8.62	99.6894	8.6230	99.6894	100.00
04/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1372	1	1372	1	0.00
04/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1495	2	1495	2	0.00
04/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1255	1	1255	1	0.00
04/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2192	2	2192	2	0.00
04/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1889	2	1889	2	0.00
04/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	2037	2	2037	2	0.00
04/02/2011	R204 On 04-August-11			Bond Future	8.76	97.0668	8.7590	97.0668	0.00
04/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	790	1	790	1	0.00
04/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	724	1	724	1	0.00
04/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	859	1	859	1	0.00
04/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4643	5	4643	5	0.00
04/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	5056	5	5056	5	0.00
04/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4847	5	4847	5	0.00
04/02/2011	R204 On 03-November-11			Bond Future	8.90	98.4488	8.8950	98.4488	1,867.00
04/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2454	2	2454	2	0.00
04/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2577	3	2577	3	0.00
04/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2325	2	2325	2	0.00
04/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3314	3	3314	3	0.00
04/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	3057	3	3057	3	0.00
04/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3188	3	3188	3	0.00
04/02/2011	R204 On 02-February-12			Bond Future	9.04	95.8685	9.0360	95.8685	0.00
04/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	68	0	68	0	0.00
04/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	420	0	420	0	0.00
04/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	176	0	176	0	0.00
04/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
04/02/2011	R206 On 05-May-11			Bond Future	7.59	102.2256	7.5910	102.2256	0.00
04/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	555	1	555	1	0.00
04/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	502	1	502	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
04/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	612	1	612	1	0.00
04/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	710	1	710	1	0.00
04/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	839	1	839	1	0.00
04/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	772	1	772	1	0.00
04/02/2011	R206 On 04-August-11			Bond Future	7.82	99.9100	7.8160	99.9100	0.00
04/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	256	0	256	0	0.00
04/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	283	0	283	0	0.00
04/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	233	0	233	0	0.00
04/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2131	2	2131	2	0.00
04/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1960	2	1960	2	0.00
04/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	2043	2	2043	2	0.00
04/02/2011	R206 On 03-November-11			Bond Future	8.06	101.3313	8.0550	101.3313	0.00
04/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	760	1	760	1	0.00
04/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	717	1	717	1	0.00
04/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	804	1	804	1	0.00
04/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1304	1	1304	1	0.00
04/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1414	1	1414	1	0.00
04/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1359	1	1359	1	0.00
04/02/2011	R206 On 02-February-12			Bond Future	8.35	99.0574	8.3470	99.0574	0.00
04/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	518	0	518	0	0.00
04/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	693	1	693	1	0.00
04/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	606	1	606	1	0.00
04/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
04/02/2011	R207 On 05-May-11			Bond Future	8.69	93.6547	8.6900	93.6547	1,085.00
04/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1265	1	1265	1	0.00
04/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1385	1	1385	1	0.00
04/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1151	1	1151	1	0.00
04/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2526	3	2526	3	0.00
04/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2184	2	2184	2	0.00
04/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2351	2	2351	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
04/02/2011	R207 On 04-August-11			Bond Future	8.82	91.3402	8.8170	91.3402	0.00
04/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1207	1	1207	1	0.00
04/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1119	1	1119	1	0.00
04/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1298	1	1298	1	0.00
04/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4206	4	4206	4	0.00
04/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4603	5	4603	5	0.00
04/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4403	4	4403	4	0.00
04/02/2011	R207 On 03-November-11			Bond Future	8.94	92.6404	8.9370	92.6404	600.00
04/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2529	3	2529	3	0.00
04/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2656	3	2656	3	0.00
04/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2406	2	2406	2	0.00
04/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3689	4	3689	4	0.00
04/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3395	3	3395	3	0.00
04/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3539	4	3539	4	0.00
04/02/2011	R207 On 02-February-12			Bond Future	9.06	90.3650	9.0640	90.3650	0.00
04/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	597	1	597	1	0.00
04/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	73	0	73	0	0.00
04/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	334	0	334	0	0.00
04/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	0.00
04/02/2011	R208 On 05-May-11			Bond Future	8.69	88.0257	8.6880	88.0257	190.00
04/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1354	1	1354	1	0.00
04/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1234	1	1234	1	0.00
04/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1482	1	1482	1	0.00
04/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2315	2	2315	2	0.00
04/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2677	3	2677	3	0.00
04/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2491	3	2491	3	0.00
04/02/2011	R208 On 04-August-11			Bond Future	8.80	89.2751	8.8000	89.2751	0.00
04/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1295	1	1295	1	0.00
04/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1393	1	1393	1	0.00
04/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1201	1	1201	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
04/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4807	5	4807	5	0.00
04/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4385	4	4385	4	0.00
04/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4594	5	4594	5	0.00
04/02/2011	R208 On 03-November-11			Bond Future	8.91	87.1483	8.9090	87.1483	5,584.00
04/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2759	3	2759	3	0.00
04/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2625	3	2625	3	0.00
04/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2897	3	2897	3	0.00
04/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3523	4	3523	4	0.00
04/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3830	4	3830	4	0.00
04/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3674	4	3674	4	0.00
04/02/2011	R208 On 02-February-12			Bond Future	9.02	88.4304	9.0220	88.4304	0.00
04/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	156	0	156	0	0.00
04/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	403	0	403	0	0.00
04/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	123	0	123	0	0.00
04/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
04/02/2011	R209 On 05-May-11			Bond Future	8.70	75.8355	8.6960	75.8355	21,100.00
04/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1796	2	1796	2	0.00
04/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1966	2	1966	2	0.00
04/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1636	2	1636	2	0.00
04/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3666	4	3666	4	0.00
04/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3161	3	3161	3	0.00
04/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3407	3	3407	3	0.00
04/02/2011	R209 On 04-August-11			Bond Future	8.77	76.9095	8.7660	76.9095	0.00
04/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2595	3	2595	3	0.00
04/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2766	3	2766	3	0.00
04/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2431	2	2431	2	0.00
04/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10179	10	10179	10	0.00
04/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	657	1	657	1	0.00
04/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5019	5	5019	5	0.00
04/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4520	5	4520	5	0.00

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04/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4764	5	4764	5	0.00
04/02/2011	R209 On 03-November-11			Bond Future	8.83	74.8607	8.8340	74.8607	1,089.00
04/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4015	4	4015	4	0.00
04/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4206	4	4206	4	0.00
04/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3828	4	3828	4	0.00
04/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4894	5	4894	5	0.00
04/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4474	5	4474	5	0.00
04/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4681	5	4681	5	0.00
04/02/2011	R209 On 02-February-12			Bond Future	8.90	75.9593	8.9020	75.9593	0.00
04/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	755	1	755	1	0.00
04/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1135	1	1135	1	0.00
04/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	371	0	371	0	0.00
04/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
04/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
04/02/2011	R211 On 05-May-11			Bond Future	1.59	105.7063	1.5850	105.7063	539.00
04/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3060	3	3060	3	0.00
04/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3331	3	3331	3	0.00
04/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2789	3	2789	3	0.00
04/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	2.7200	102.1287	0.00
04/02/2011	R212 On 05-May-11			Bond Future	2.44	103.6411	2.4420	103.6411	2,518.00
04/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2339	2	2339	2	0.00
04/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1365	1	1365	1	0.00
04/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1851	2	1851	2	0.00
04/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	8.7000	87.6796	0.00

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04/02/2011	R213 On 05-May-11			Bond Future	8.79	84.6907	8.7880	84.6907	0.00
04/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7245	7	7245	7	0.00
04/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6332	6	6332	6	0.00
04/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6787	7	6787	7	0.00
04/02/2011	R213 On 04-August-11			Bond Future	8.87	85.8881	8.8670	85.8881	0.00
04/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6940	7	6940	7	0.00
04/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7849	8	7849	8	0.00
04/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7393	7	7393	7	0.00
04/02/2011	R213 On 03-November-11			Bond Future	8.95	83.5698	8.9460	83.5698	0.00
04/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1973	2	1973	2	0.00
04/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1162	1	1162	1	0.00
04/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1566	2	1566	2	0.00
04/02/2011	R213 On 02-February-12			Bond Future	9.03	84.7972	9.0270	84.7972	0.00
04/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	178	0	178	0	0.00
04/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	600	1	600	1	0.00
04/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	210	0	210	0	0.00
04/02/2011	TRT1 On 05-May-11			Index Future	338.42	338.5270	338.4230	338.5270	100.00
04/02/2011	TRT1 On 04-August-11			Index Future	343.05	343.1560	343.0520	343.1560	0.00
07/02/2011	AL7T On 05-May-11			Index Future	371.39	370.6050	371.3850	370.6050	30.00
07/02/2011	AL7T On 04-August-11			Index Future	376.61	375.8070	376.6050	375.8070	0.00
07/02/2011	ALBI On 05-May-11			Index Future	342.55	341.9410	342.5540	341.9410	1,082.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	ALBI On 04-August-11			Index Future	347.37	346.7400	347.3690	346.7400	0.00
07/02/2011	CRD1 On 05-May-11			Index Future	153.96	153.7360	153.9640	153.7360	2.00
07/02/2011	CRD1 On 04-August-11			Index Future	156.07	155.8390	156.0710	155.8390	0.00
07/02/2011	GOVI On 05-May-11			GOVI	343.38	342.7720	343.3820	342.7720	205.00
07/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	56080	6	56080	6	0.00
07/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	56280	6	56280	6	0.00
07/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	56180	6	56180	6	0.00
07/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2011	IGOV On 05-May-11			Index Future	148.92	148.9180	148.9230	148.9180	56.00
07/02/2011	IGOV On 04-August-11			Index Future	151.02	151.0080	151.0160	151.0080	0.00
07/02/2011	ILBI On 05-May-11			Index Future	402.70	403.0840	402.7040	403.0840	336.00
07/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.59	94.3900	5.5930	94.3900	5,000.00
07/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.63	94.3300	5.6280	94.3300	6,040.00
07/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.69	93.3100	5.6880	93.3100	2,000.00
07/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.72	94.2700	5.7160	94.2700	3,001.00
07/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.77	94.2000	5.7690	94.2000	3,890.00
07/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.85	94.1200	5.8500	94.1200	2,000.00
07/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.99	93.9500	5.9930	93.9500	15,390.00
07/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.45	93.4600	6.4470	93.4600	5,290.00
07/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9900	6.9160	92.9900	790.00
07/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.38	92.5500	7.3770	92.5500	2,890.00
07/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.83	92.1200	7.8330	92.1200	44,510.00
07/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	490.00
07/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	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
07/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/02/2011	OTH1 On 05-May-11			Index Future	337.73	337.1040	337.7300	337.1040	3.00
07/02/2011	OTH1 On 04-August-11			Index Future	342.48	341.8350	342.4770	341.8350	0.00
07/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
07/02/2011	R157 On 05-May-11			Bond Future	8.02	121.6869	8.0220	121.6869	2,613.00
07/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	650	1	650	1	0.00
07/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	725	1	725	1	0.00
07/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	580	1	580	1	0.00
07/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	515	0	515	0	0.00
07/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2034	2	2034	2	0.00
07/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1894	2	1894	2	0.00
07/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1629	2	1629	2	0.00
07/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1759	2	1759	2	0.00
07/02/2011	R157 On 04-August-11			Bond Future	8.20	123.4140	8.2020	123.4140	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
07/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	581	1	0.00
07/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	633	1	633	1	0.00
07/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	531	1	531	1	0.00
07/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3437	4	3437	4	0.00
07/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3148	3	3148	3	0.00
07/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3291	3	3291	3	0.00
07/02/2011	R157 On 03-November-11			Bond Future	8.40	118.3616	8.3950	118.3616	3,694.00
07/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1683	2	1683	2	0.00
07/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1598	2	1598	2	0.00
07/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1772	2	1772	2	0.00
07/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2111	2	2111	2	0.00
07/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2296	2	2296	2	0.00
07/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2202	2	2202	2	0.00
07/02/2011	R157 On 02-February-12			Bond Future	8.61	120.1035	8.6100	120.1035	0.00
07/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	200	0	200	0	0.00
07/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	533	1	533	1	0.00
07/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	366	0	366	0	0.00
07/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
07/02/2011	R186 On 05-May-11			Bond Future	8.75	118.5531	8.7510	118.5531	18,980.00
07/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2886	3	2886	3	0.00
07/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3125	3	3125	3	0.00
07/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2658	3	2658	3	0.00
07/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	588	1	588	1	5,500.00
07/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3135	3	3135	3	0.00
07/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7919	8	7919	8	0.00
07/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2669	3	2669	3	0.00
07/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2895	3	2895	3	0.00
07/02/2011	R186 On 04-August-11			Bond Future	8.85	114.9447	8.8470	114.9447	0.00
07/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1823	2	1823	2	0.00
07/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1684	2	1684	2	0.00

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07/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1969	2	1969	2	0.00
07/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7135	7	7135	7	0.00
07/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7831	8	7831	8	0.00
07/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7478	8	7478	8	0.00
07/02/2011	R186 On 03-November-11			Bond Future	8.94	116.5792	8.9410	116.5792	12,959.00
07/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5254	5	5254	5	0.00
07/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5491	5	5491	5	0.00
07/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5022	5	5022	5	0.00
07/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4941	5	4941	5	0.00
07/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4520	5	4520	5	0.00
07/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4727	5	4727	5	0.00
07/02/2011	R186 On 02-February-12			Bond Future	9.04	113.0009	9.0350	113.0009	0.00
07/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	132	0	132	0	0.00
07/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	751	1	751	1	0.00
07/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	308	1	308	1	0.00
07/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
07/02/2011	R201 On 05-May-11			Bond Future	7.88	105.9632	7.8760	105.9632	484.00
07/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	695	1	695	1	0.00
07/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	626	1	626	1	0.00
07/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	767	1	767	1	0.00
07/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1007	1	1007	1	0.00
07/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1182	1	1182	1	0.00
07/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1092	1	1092	1	0.00
07/02/2011	R201 On 04-August-11			Bond Future	8.07	103.0560	8.0690	103.0560	0.00
07/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	329	0	329	0	0.00
07/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	365	0	365	0	0.00
07/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	298	0	298	0	0.00
07/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2886	3	2886	3	0.00
07/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2651	3	2651	3	0.00
07/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2766	3	2766	3	0.00

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07/02/2011	R201 On 03-November-11			Bond Future	8.27	104.5233	8.2730	104.5233	0.00
07/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1073	1	1073	1	0.00
07/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1013	1	1013	1	0.00
07/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1135	1	1135	1	0.00
07/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1744	2	1744	2	0.00
07/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1897	2	1897	2	0.00
07/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1820	2	1820	2	0.00
07/02/2011	R201 On 02-February-12			Bond Future	8.50	101.6494	8.5030	101.6494	0.00
07/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	511	1	511	1	0.00
07/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	764	1	764	1	0.00
07/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	638	1	638	1	0.00
07/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
07/02/2011	R202 On 05-May-11			Bond Future	0.45	165.9094	0.4460	165.9094	10,089.00
07/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39250	39	39250	39	0.00
07/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40278	40	40278	40	0.00
07/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38212	38	38212	38	0.00
07/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00
07/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
07/02/2011	R203 On 05-May-11			Bond Future	8.48	100.0253	8.4780	100.0253	516.00
07/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	920	1	920	1	0.00
07/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1017	1	1017	1	0.00
07/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	830	1	830	1	0.00
07/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2176	2	2176	2	0.00
07/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1876	2	1876	2	0.00
07/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2022	2	2022	2	0.00
07/02/2011	R203 On 04-August-11			Bond Future	8.62	101.4483	8.6240	101.4483	0.00
07/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	855	1	855	1	0.00
07/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	788	1	788	1	0.00

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07/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	927	1	927	1	0.00
07/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3622	4	3622	4	0.00
07/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3962	4	3962	4	0.00
07/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3789	4	3789	4	0.00
07/02/2011	R203 On 03-November-11			Bond Future	8.78	98.7313	8.7750	98.7313	1,404.00
07/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1863	2	1863	2	0.00
07/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1964	2	1964	2	0.00
07/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1764	2	1764	2	0.00
07/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3219	3	3219	3	0.00
07/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2969	3	2969	3	0.00
07/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3093	3	3093	3	0.00
07/02/2011	R203 On 02-February-12			Bond Future	8.94	100.1803	8.9370	100.1803	0.00
07/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1015	1	1015	1	0.00
07/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	585	1	585	1	0.00
07/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	800	1	800	1	0.00
07/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
07/02/2011	R204 On 05-May-11			Bond Future	8.60	99.6356	8.5950	99.6356	100.00
07/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1412	1	1412	1	0.00
07/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1291	1	1291	1	0.00
07/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1539	1	1539	1	0.00
07/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1782	2	1782	2	0.00
07/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2077	2	2077	2	0.00
07/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1926	2	1926	2	0.00
07/02/2011	R204 On 04-August-11			Bond Future	8.73	97.0200	8.7300	97.0200	0.00
07/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	813	1	813	1	0.00
07/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	884	1	884	1	0.00
07/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	745	1	745	1	0.00
07/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4926	5	4926	5	0.00
07/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4516	5	4516	5	0.00
07/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4719	5	4719	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
07/02/2011	R204 On 03-November-11			Bond Future	8.86	98.3984	8.8640	98.3984	1,867.00
07/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2513	2	2513	2	0.00
07/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2382	2	2382	2	0.00
07/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2638	3	2638	3	0.00
07/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2962	3	2962	3	0.00
07/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3215	3	3215	3	0.00
07/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3091	3	3091	3	0.00
07/02/2011	R204 On 02-February-12			Bond Future	9.00	95.8149	9.0040	95.8149	0.00
07/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	224	0	224	0	0.00
07/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	264	0	264	0	0.00
07/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	20	0	20	0	0.00
07/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
07/02/2011	R206 On 05-May-11			Bond Future	7.56	102.1492	7.5550	102.1492	0.00
07/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	584	1	584	1	0.00
07/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	643	1	643	1	0.00
07/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	529	1	529	1	0.00
07/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	780	1	780	1	0.00
07/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	655	1	655	1	0.00
07/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	715	1	715	1	0.00
07/02/2011	R206 On 04-August-11			Bond Future	7.78	99.8341	7.7760	99.8341	0.00
07/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	270	0	270	0	0.00
07/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	245	0	245	0	0.00
07/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	298	0	298	0	0.00
07/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1888	2	1888	2	0.00
07/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2057	2	2057	2	0.00
07/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1971	2	1971	2	0.00
07/02/2011	R206 On 03-November-11			Bond Future	8.01	101.2550	8.0100	101.2550	0.00
07/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	791	1	791	1	0.00
07/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	836	1	836	1	0.00
07/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	748	1	748	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
07/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1357	1	1357	1	0.00
07/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1248	1	1248	1	0.00
07/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1302	1	1302	1	0.00
07/02/2011	R206 On 02-February-12			Bond Future	8.30	98.9791	8.2960	98.9791	0.00
07/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	605	1	605	1	0.00
07/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	429	1	429	1	0.00
07/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	517	1	517	1	0.00
07/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
07/02/2011	R207 On 05-May-11			Bond Future	8.66	93.6320	8.6580	93.6320	1,085.00
07/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1312	1	1312	1	0.00
07/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1194	1	1194	1	0.00
07/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1436	1	1436	1	0.00
07/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2053	2	2053	2	0.00
07/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2387	3	2387	3	0.00
07/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2216	2	2216	2	0.00
07/02/2011	R207 On 04-August-11			Bond Future	8.78	91.3182	8.7820	91.3182	0.00
07/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1250	1	1250	1	0.00
07/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1345	1	1345	1	0.00
07/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1160	1	1160	1	0.00
07/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4451	5	4451	5	0.00
07/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4060	4	4060	4	0.00
07/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4253	4	4253	4	0.00
07/02/2011	R207 On 03-November-11			Bond Future	8.90	92.6190	8.9010	92.6190	600.00
07/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2603	3	2603	3	0.00
07/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2477	2	2477	2	0.00
07/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2732	3	2732	3	0.00
07/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3277	3	3277	3	0.00
07/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3566	4	3566	4	0.00
07/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3420	4	3420	4	0.00
07/02/2011	R207 On 02-February-12			Bond Future	9.03	90.3389	9.0260	90.3389	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
07/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	125	0	125	0	0.00
07/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	398	1	398	1	0.00
07/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	136	0	136	0	0.00
07/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	0.00
07/02/2011	R208 On 05-May-11			Bond Future	8.67	88.0377	8.6670	88.0377	190.00
07/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1377	1	1377	1	0.00
07/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1507	1	1507	1	0.00
07/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1254	1	1254	1	0.00
07/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2571	3	2571	3	0.00
07/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2214	2	2214	2	0.00
07/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2388	2	2388	2	0.00
07/02/2011	R208 On 04-August-11			Bond Future	8.78	89.2810	8.7760	89.2810	0.00
07/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1321	1	1321	1	0.00
07/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1421	1	1421	1	0.00
07/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1225	1	1225	1	0.00
07/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4691	5	4691	5	0.00
07/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4272	4	4272	4	0.00
07/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4479	5	4479	5	0.00
07/02/2011	R208 On 03-November-11			Bond Future	8.89	87.1597	8.8860	87.1597	5,584.00
07/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2804	3	2804	3	0.00
07/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2944	3	2944	3	0.00
07/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2668	3	2668	3	0.00
07/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3742	4	3742	4	0.00
07/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3438	4	3438	4	0.00
07/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3587	4	3587	4	0.00
07/02/2011	R208 On 02-February-12			Bond Future	9.00	88.4360	8.9970	88.4360	0.00
07/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	17	0	17	0	0.00
07/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	296	0	296	0	0.00
07/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	263	0	263	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
07/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
07/02/2011	R209 On 05-May-11			Bond Future	8.69	75.9243	8.6850	75.9243	21,100.00
07/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1792	2	1792	2	0.00
07/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1630	2	1630	2	0.00
07/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1964	2	1964	2	0.00
07/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3070	3	3070	3	0.00
07/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3571	4	3571	4	0.00
07/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3314	3	3314	3	0.00
07/02/2011	R209 On 04-August-11			Bond Future	8.76	77.0050	8.7550	77.0050	0.00
07/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2604	3	2604	3	0.00
07/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2776	3	2776	3	0.00
07/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2438	2	2438	2	0.00
07/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10239	10	10239	10	0.00
07/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	629	1	629	1	0.00
07/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4939	5	4939	5	0.00
07/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4442	5	4442	5	0.00
07/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4686	5	4686	5	0.00
07/02/2011	R209 On 03-November-11			Bond Future	8.82	74.9551	8.8220	74.9551	1,089.00
07/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4038	4	4038	4	0.00
07/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3851	4	3851	4	0.00
07/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4231	4	4231	4	0.00
07/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4405	4	4405	4	0.00
07/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4823	5	4823	5	0.00
07/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4609	5	4609	5	0.00
07/02/2011	R209 On 02-February-12			Bond Future	8.89	76.0523	8.8890	76.0523	0.00
07/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	856	1	856	1	0.00
07/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	472	0	472	0	0.00
07/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1236	1	1236	1	0.00
07/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 02-February-12	9.00	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
07/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
07/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
07/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6726	1.5860	105.6726	539.00
07/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3054	3	3054	3	0.00
07/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3325	3	3325	3	0.00
07/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2783	3	2783	3	0.00
07/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	2.7200	102.1287	0.00
07/02/2011	R212 On 05-May-11			Bond Future	2.47	103.6411	2.4730	103.6411	2,518.00
07/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2634	2	2634	2	0.00
07/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1660	1	1660	1	0.00
07/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2146	2	2146	2	0.00
07/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	8.7000	87.6796	0.00
07/02/2011	R213 On 05-May-11			Bond Future	8.79	84.6907	8.7870	84.6907	0.00
07/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6324	6	6324	6	0.00
07/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7237	7	7237	7	0.00
07/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6779	7	6779	7	0.00
07/02/2011	R213 On 04-August-11			Bond Future	8.87	85.8961	8.8660	85.8961	0.00
07/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7841	8	7841	8	0.00
07/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6932	7	6932	7	0.00
07/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7385	7	7385	7	0.00
07/02/2011	R213 On 03-November-11			Bond Future	8.95	83.5777	8.9450	83.5777	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
07/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1965	2	1965	2	0.00
07/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1154	1	1154	1	0.00
07/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1558	2	1558	2	0.00
07/02/2011	R213 On 02-February-12			Bond Future	9.03	84.8049	9.0250	84.8049	0.00
07/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	194	0	194	0	0.00
07/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	585	1	585	1	0.00
07/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	194	0	194	0	0.00
07/02/2011	TRT1 On 05-May-11			Index Future	339.06	338.4230	339.0640	338.4230	100.00
07/02/2011	TRT1 On 04-August-11			Index Future	343.70	343.0520	343.7030	343.0520	0.00
08/02/2011	AL7T On 05-May-11			Index Future	372.51	371.3850	372.5090	371.3850	30.00
08/02/2011	AL7T On 04-August-11			Index Future	377.75	376.6050	377.7470	376.6050	0.00
08/02/2011	ALBI On 05-May-11			Index Future	343.35	342.5540	343.3480	342.5540	1,082.00
08/02/2011	ALBI On 04-August-11			Index Future	348.18	347.3690	348.1760	347.3690	0.00
08/02/2011	CRD1 On 05-May-11			Index Future	154.22	153.9640	154.2220	153.9640	2.00
08/02/2011	CRD1 On 04-August-11			Index Future	156.33	156.0710	156.3320	156.0710	0.00
08/02/2011	GOVI On 05-May-11			GOVI	344.17	343.3820	344.1680	343.3820	205.00
08/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	48220	6	48220	6	0.00
08/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	48420	6	48420	6	0.00
08/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	48320	6	48320	6	0.00
08/02/2011	GOVI On 04-August-11			GOVI	349.01	348.2100	349.0080	348.2100	0.00
08/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	10080	0	10080	0	0.00
08/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	10180	0	10180	0	0.00
08/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	9980	0	9980	0	0.00
08/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2011	IGOV On 05-May-11			Index Future	149.09	148.9230	149.0880	148.9230	56.00
08/02/2011	IGOV On 04-August-11			Index Future	151.19	151.0160	151.1850	151.0160	0.00
08/02/2011	ILBI On 05-May-11			Index Future	402.69	402.7040	402.6880	402.7040	336.00
08/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4070	5.5820	94.4070	5,000.00
08/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.3720	5.5980	94.3720	6,040.00
08/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.66	94.3120	5.6600	94.3120	2,000.00
08/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.2840	5.6750	94.2840	3,001.00
08/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.73	94.2310	5.7250	94.2310	3,890.00
08/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.80	94.1500	5.7980	94.1500	2,000.00
08/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0070	5.9350	94.0070	15,390.00
08/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5530	6.3870	93.5530	5,290.00
08/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.85	93.0840	6.8460	93.0840	790.00
08/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.31	92.6230	7.3070	92.6230	2,890.00
08/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.1670	7.7720	92.1670	44,510.00
08/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	490.00
08/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN05 On 05-May-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
08/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/02/2011	OTH1 On 05-May-11			Index Future	338.56	337.7300	338.5630	337.7300	3.00
08/02/2011	OTH1 On 04-August-11			Index Future	343.32	342.4770	343.3240	342.4770	0.00
08/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	7.8500	127.1714	0.00
08/02/2011	R157 On 05-May-11			Bond Future	7.98	121.8043	7.9830	121.8043	2,613.00
08/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	701	1	701	1	0.00
08/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	781	1	781	1	0.00
08/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	627	1	627	1	0.00
08/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	558	1	558	1	0.00
08/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1919	2	1919	2	0.00
08/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1783	2	1783	2	0.00
08/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1527	2	1527	2	0.00
08/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1651	2	1651	2	0.00
08/02/2011	R157 On 04-August-11			Bond Future	8.16	123.5356	8.1600	123.5356	0.00
08/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	618	1	618	1	0.00
08/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	674	1	674	1	0.00
08/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	566	1	566	1	0.00
08/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3312	3	3312	3	0.00
08/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3029	3	3029	3	0.00
08/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3168	3	3168	3	0.00
08/02/2011	R157 On 03-November-11			Bond Future	8.35	118.4827	8.3490	118.4827	3,694.00
08/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1757	2	1757	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
08/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1669	2	1669	2	0.00
08/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1848	2	1848	2	0.00
08/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2023	2	2023	2	0.00
08/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2203	2	2203	2	0.00
08/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2111	2	2111	2	0.00
08/02/2011	R157 On 02-February-12			Bond Future	8.56	120.2264	8.5600	120.2264	0.00
08/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	33	0	33	0	0.00
08/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	367	1	367	1	0.00
08/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	200	0	200	0	0.00
08/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	8.6700	117.6665	0.00
08/02/2011	R186 On 05-May-11			Bond Future	8.72	118.7580	8.7190	118.7580	18,980.00
08/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3025	3	3025	3	0.00
08/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3272	3	3272	3	0.00
08/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2789	3	2789	3	0.00
08/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	628	1	628	1	5,500.00
08/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2967	3	2967	3	0.00
08/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7660	8	7660	8	0.00
08/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2517	3	2517	3	0.00
08/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2735	3	2735	3	0.00
08/02/2011	R186 On 04-August-11			Bond Future	8.81	115.1546	8.8140	115.1546	0.00
08/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1906	2	1906	2	0.00
08/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1763	2	1763	2	0.00
08/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2057	2	2057	2	0.00
08/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6921	7	6921	7	0.00
08/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7608	8	7608	8	0.00
08/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7259	7	7259	7	0.00
08/02/2011	R186 On 03-November-11			Bond Future	8.91	116.7851	8.9060	116.7851	12,959.00
08/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5415	5	5415	5	0.00
08/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5657	5	5657	5	0.00
08/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5179	5	5179	5	0.00

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08/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4784	5	4784	5	0.00
08/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4372	5	4372	5	0.00
08/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4574	5	4574	5	0.00
08/02/2011	R186 On 02-February-12			Bond Future	9.00	113.2116	8.9990	113.2116	0.00
08/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	9	0	9	0	0.00
08/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	449	0	449	0	0.00
08/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	434	1	434	1	0.00
08/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	7.6900	104.8779	0.00
08/02/2011	R201 On 05-May-11			Bond Future	7.84	106.0544	7.8370	106.0544	484.00
08/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	744	1	744	1	0.00
08/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	672	1	672	1	0.00
08/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	820	1	820	1	0.00
08/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	937	1	937	1	0.00
08/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1105	1	1105	1	0.00
08/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1019	1	1019	1	0.00
08/02/2011	R201 On 04-August-11			Bond Future	8.03	103.1498	8.0250	103.1498	0.00
08/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	354	0	354	0	0.00
08/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	392	0	392	0	0.00
08/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	321	0	321	0	0.00
08/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2780	3	2780	3	0.00
08/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2549	3	2549	3	0.00
08/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2662	3	2662	3	0.00
08/02/2011	R201 On 03-November-11			Bond Future	8.23	104.6186	8.2260	104.6186	0.00
08/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1125	1	1125	1	0.00
08/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1063	1	1063	1	0.00
08/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1189	1	1189	1	0.00
08/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1670	2	1670	2	0.00
08/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1819	2	1819	2	0.00
08/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1744	2	1744	2	0.00
08/02/2011	R201 On 02-February-12			Bond Future	8.45	101.7473	8.4510	101.7473	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
08/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	381	1	381	1	0.00
08/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	634	1	634	1	0.00
08/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	507	1	507	1	0.00
08/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	0.4990	164.5642	0.00
08/02/2011	R202 On 05-May-11			Bond Future	0.43	165.9094	0.4270	165.9094	10,089.00
08/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39797	39	39797	39	0.00
08/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40825	40	40825	40	0.00
08/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38759	38	38759	38	0.00
08/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	8.3300	103.2592	0.00
08/02/2011	R203 On 05-May-11			Bond Future	8.43	100.1356	8.4340	100.1356	516.00
08/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	996	1	996	1	0.00
08/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1098	1	1098	1	0.00
08/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	900	1	900	1	0.00
08/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2034	2	2034	2	0.00
08/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1746	2	1746	2	0.00
08/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1887	2	1887	2	0.00
08/02/2011	R203 On 04-August-11			Bond Future	8.58	101.5590	8.5780	101.5590	0.00
08/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	913	1	913	1	0.00
08/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	842	1	842	1	0.00
08/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	988	1	988	1	0.00
08/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3470	4	3470	4	0.00
08/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3803	4	3803	4	0.00
08/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3635	4	3635	4	0.00
08/02/2011	R203 On 03-November-11			Bond Future	8.73	98.8422	8.7270	98.8422	1,404.00
08/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1952	2	1952	2	0.00
08/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2056	2	2056	2	0.00
08/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1850	2	1850	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
08/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3092	3	3092	3	0.00
08/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2847	3	2847	3	0.00
08/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2968	3	2968	3	0.00
08/02/2011	R203 On 02-February-12			Bond Future	8.89	100.2951	8.8860	100.2951	0.00
08/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	797	1	797	1	0.00
08/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	368	1	368	1	0.00
08/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	582	1	582	1	0.00
08/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	8.4750	98.7303	0.00
08/02/2011	R204 On 05-May-11			Bond Future	8.56	99.7864	8.5570	99.7864	100.00
08/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1498	1	0.00
08/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1373	1	1373	1	0.00
08/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1631	2	1631	2	0.00
08/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1669	2	1669	2	0.00
08/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1954	2	1954	2	0.00
08/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1807	2	1807	2	0.00
08/02/2011	R204 On 04-August-11			Bond Future	8.69	97.1711	8.6900	97.1711	0.00
08/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	862	1	862	1	0.00
08/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	937	1	937	1	0.00
08/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	791	1	791	1	0.00
08/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4763	5	4763	5	0.00
08/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4360	5	4360	5	0.00
08/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4559	5	4559	5	0.00
08/02/2011	R204 On 03-November-11			Bond Future	8.82	98.5548	8.8230	98.5548	1,867.00
08/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2609	3	2609	3	0.00
08/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2475	2	0.00
08/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2737	3	2737	3	0.00
08/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2854	3	2854	3	0.00
08/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3100	3	3100	3	0.00
08/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2980	3	2980	3	0.00
08/02/2011	R204 On 02-February-12			Bond Future	8.96	95.9709	8.9600	95.9709	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
08/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	196	0	196	0	0.00
08/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	439	0	439	0	0.00
08/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	49	0	49	0	0.00
08/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	7.3700	101.0040	0.00
08/02/2011	R206 On 05-May-11			Bond Future	7.50	102.2351	7.5040	102.2351	0.00
08/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	639	1	639	1	0.00
08/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	702	1	702	1	0.00
08/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	580	1	580	1	0.00
08/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	709	1	709	1	0.00
08/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	592	1	592	1	0.00
08/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	649	1	649	1	0.00
08/02/2011	R206 On 04-August-11			Bond Future	7.72	99.9208	7.7180	99.9208	0.00
08/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	297	0	297	0	0.00
08/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	270	0	270	0	0.00
08/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	327	0	327	0	0.00
08/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1791	2	1791	2	0.00
08/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1956	2	1956	2	0.00
08/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1872	2	1872	2	0.00
08/02/2011	R206 On 03-November-11			Bond Future	7.95	101.3430	7.9460	101.3430	0.00
08/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	844	1	844	1	0.00
08/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	891	1	891	1	0.00
08/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	798	1	798	1	0.00
08/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1282	1	1282	1	0.00
08/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1178	1	1178	1	0.00
08/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1229	1	1229	1	0.00
08/02/2011	R206 On 02-February-12			Bond Future	8.22	99.0678	8.2220	99.0678	0.00
08/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	476	1	476	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
08/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	301	0	301	0	0.00
08/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	388	1	388	1	0.00
08/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	8.5400	92.8977	0.00
08/02/2011	R207 On 05-May-11			Bond Future	8.60	93.8138	8.5990	93.8138	1,085.00
08/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1451	1	1451	1	0.00
08/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1324	1	1324	1	0.00
08/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1584	1	1584	1	0.00
08/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1865	2	1865	2	0.00
08/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2181	2	2181	2	0.00
08/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2019	2	2019	2	0.00
08/02/2011	R207 On 04-August-11			Bond Future	8.72	91.5114	8.7210	91.5114	0.00
08/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1357	1	1357	1	0.00
08/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1458	1	1458	1	0.00
08/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1262	1	1262	1	0.00
08/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4215	4	4215	4	0.00
08/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3835	4	3835	4	0.00
08/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4022	4	4022	4	0.00
08/02/2011	R207 On 03-November-11			Bond Future	8.84	92.8124	8.8380	92.8124	600.00
08/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2761	3	2761	3	0.00
08/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2631	2	2631	2	0.00
08/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2895	3	2895	3	0.00
08/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3101	3	3101	3	0.00
08/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3381	4	3381	4	0.00
08/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3238	3	3238	3	0.00
08/02/2011	R207 On 02-February-12			Bond Future	8.96	90.5372	8.9600	90.5372	0.00
08/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	210	0	210	0	0.00
08/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	471	0	471	0	0.00
08/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	53	0	53	0	0.00
08/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	8.5750	90.6415	0.00
08/02/2011	R208 On 05-May-11			Bond Future	8.61	88.1638	8.6140	88.1638	190.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1506	1	1506	1	0.00
08/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1644	2	1644	2	0.00
08/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1375	1	1375	1	0.00
08/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2373	3	2373	3	0.00
08/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2032	2	2032	2	0.00
08/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2198	2	2198	2	0.00
08/02/2011	R208 On 04-August-11			Bond Future	8.72	89.4216	8.7210	89.4216	0.00
08/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1423	1	1423	1	0.00
08/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1529	1	1529	1	0.00
08/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1322	1	1322	1	0.00
08/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4464	5	4464	5	0.00
08/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4057	4	4057	4	0.00
08/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4257	4	4257	4	0.00
08/02/2011	R208 On 03-November-11			Bond Future	8.83	87.2913	8.8280	87.2913	5,584.00
08/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2961	3	2961	3	0.00
08/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3105	3	3105	3	0.00
08/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2820	3	2820	3	0.00
08/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3561	4	3561	4	0.00
08/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3266	3	3266	3	0.00
08/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3411	4	3411	4	0.00
08/02/2011	R208 On 02-February-12			Bond Future	8.94	88.5756	8.9370	88.5756	0.00
08/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	353	0	353	0	0.00
08/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	632	0	632	0	0.00
08/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	73	0	73	0	0.00
08/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	8.6200	78.6056	0.00
08/02/2011	R209 On 05-May-11			Bond Future	8.65	76.0132	8.6530	76.0132	21,100.00
08/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1889	2	1889	2	0.00
08/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1721	2	1721	2	0.00
08/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2068	2	2068	2	0.00
08/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2914	3	2914	3	0.00

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08/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3403	4	3403	4	0.00
08/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3151	3	3151	3	0.00
08/02/2011	R209 On 04-August-11			Bond Future	8.72	77.0928	8.7220	77.0928	0.00
08/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2709	3	2709	3	0.00
08/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2886	3	2886	3	0.00
08/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2539	2	2539	2	0.00
08/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10466	10	10466	10	0.00
08/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	592	1	592	1	0.00
08/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4775	5	4775	5	0.00
08/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4288	4	4288	4	0.00
08/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4526	5	4526	5	0.00
08/02/2011	R209 On 03-November-11			Bond Future	8.79	75.0495	8.7890	75.0495	1,089.00
08/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4164	4	4164	4	0.00
08/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3972	4	3972	4	0.00
08/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4361	4	4361	4	0.00
08/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4274	4	4274	4	0.00
08/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4683	5	4683	5	0.00
08/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4474	5	4474	5	0.00
08/02/2011	R209 On 02-February-12			Bond Future	8.86	76.1534	8.8550	76.1534	0.00
08/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1121	1	1121	1	0.00
08/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	738	0	738	0	0.00
08/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1502	1	1502	1	0.00
08/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	2.7500	124.7840	0.00
08/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	2.1400	104.1093	0.00
08/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	1.5860	105.6670	539.00
08/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3054	3	3054	3	0.00
08/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3325	3	3325	3	0.00
08/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2783	3	2783	3	0.00
08/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R211 On 05-May-11	2.19	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
08/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	2.7200	102.1287	0.00
08/02/2011	R212 On 05-May-11			Bond Future	2.47	103.3458	2.4740	103.3458	2,518.00
08/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2644	3	2644	3	0.00
08/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1670	2	1670	2	0.00
08/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2155	2	2155	2	0.00
08/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	8.7000	87.6796	0.00
08/02/2011	R213 On 05-May-11			Bond Future	8.77	84.6989	8.7650	84.6989	0.00
08/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6145	6	6145	6	0.00
08/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7058	7	7058	7	0.00
08/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6600	7	6600	7	0.00
08/02/2011	R213 On 04-August-11			Bond Future	8.84	85.9041	8.8440	85.9041	0.00
08/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7665	8	7665	8	0.00
08/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6756	7	6756	7	0.00
08/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7209	7	7209	7	0.00
08/02/2011	R213 On 03-November-11			Bond Future	8.92	83.5856	8.9220	83.5856	0.00
08/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	1783	2	0.00
08/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	973	1	0.00
08/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1377	2	0.00
08/02/2011	R213 On 02-February-12			Bond Future	9.00	84.8204	9.0020	84.8204	0.00
08/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	372	0	372	0	0.00
08/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	406	1	406	1	0.00
08/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	16	0	16	0	0.00
08/02/2011	TRT1 On 05-May-11			Index Future	339.83	339.0640	339.8330	339.0640	100.00
08/02/2011	TRT1 On 04-August-11			Index Future	344.48	343.7030	344.4820	343.7030	0.00
09/02/2011	AL7T On 05-May-11			Index Future	373.10	372.5090	373.1000	372.5090	30.00
09/02/2011	AL7T On 04-August-11			Index Future	378.35	377.7470	378.3490	377.7470	0.00
09/02/2011	ALBI On 05-May-11			Index Future	343.69	343.3480	343.6870	343.3480	1,064.00
09/02/2011	ALBI On 04-August-11			Index Future	348.52	348.1760	348.5230	348.1760	0.00
09/02/2011	CRD1 On 05-May-11			Index Future	154.34	154.2220	154.3390	154.2220	2.00
09/02/2011	CRD1 On 04-August-11			Index Future	156.45	156.3320	156.4510	156.3320	0.00
09/02/2011	GOVI On 05-May-11			GOVI	344.52	344.1680	344.5160	344.1680	205.00
09/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
09/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
09/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
09/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	44940	5	44940	5	0.00
09/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	44740	5	44740	5	0.00
09/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	44840	5	44840	5	0.00
09/02/2011	GOVI On 04-August-11			GOVI	349.36	349.0080	349.3630	349.0080	0.00
09/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	13630	1	13630	1	0.00
09/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	13730	1	13730	1	0.00
09/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	13530	1	13530	1	0.00
09/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
09/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
09/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
09/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2011	IGOV On 05-May-11			Index Future	148.89	149.0880	148.8940	149.0880	56.00
09/02/2011	IGOV On 04-August-11			Index Future	150.99	151.1850	150.9890	151.1850	0.00
09/02/2011	ILBI On 05-May-11			Index Future	402.74	402.6880	402.7400	402.6880	336.00
09/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
09/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4180	5.5800	94.4180	5,000.00
09/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4020	5.6040	94.4020	6,040.00
09/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3400	5.6400	94.3400	2,000.00
09/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.67	94.3250	5.6700	94.3250	3,001.00
09/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2750	5.7040	94.2750	3,890.00
09/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.78	94.2020	5.7840	94.2020	2,000.00
09/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	94.0650	5.9340	94.0650	15,390.00
09/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.37	93.6130	6.3720	93.6130	5,290.00
09/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.1540	6.8200	93.1540	790.00
09/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.27	92.6930	7.2740	92.6930	2,890.00
09/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.72	92.2280	7.7240	92.2280	44,510.00
09/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.7500	8.0800	91.7500	490.00
09/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
09/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
09/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
09/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
09/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN10 On 05-May-11	7.50	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
09/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
09/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/02/2011	OTH1 On 05-May-11			Index Future	338.86	338.5630	338.8570	338.5630	3.00
09/02/2011	OTH1 On 04-August-11			Index Future	343.62	343.3240	343.6240	343.3240	0.00
09/02/2011	R157 On 05-May-11			Bond Future	7.94	121.9625	7.9410	121.9625	2,613.00
09/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	760	1	760	1	0.00
09/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	844	1	844	1	0.00
09/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	608	1	608	1	0.00
09/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	681	1	681	1	0.00
09/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1666	2	1666	2	0.00
09/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1799	2	1799	2	0.00
09/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1419	2	1419	2	0.00
09/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1540	2	1540	2	0.00
09/02/2011	R157 On 04-August-11			Bond Future	8.11	123.6956	8.1140	123.6956	0.00
09/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	662	1	662	1	0.00
09/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	607	1	607	1	0.00
09/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	721	1	721	1	0.00
09/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2900	3	2900	3	0.00
09/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3178	3	3178	3	0.00
09/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3037	3	3037	3	0.00
09/02/2011	R157 On 03-November-11			Bond Future	8.30	118.6469	8.3000	118.6469	3,694.00
09/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1839	2	1839	2	0.00
09/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1748	2	1748	2	0.00
09/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1932	2	1932	2	0.00
09/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1932	2	1932	2	0.00
09/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2107	2	2107	2	0.00
09/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2018	2	2018	2	0.00
09/02/2011	R157 On 02-February-12			Bond Future	8.51	120.3927	8.5060	120.3927	0.00
09/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	147	0	147	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
09/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0		0	0	0	0.00
09/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	187		0	187	0	0.00
09/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	20		0	20	0	0.00
09/02/2011	R186 On 05-May-11			Bond Future	8.71		119.0571	8.7060	119.0571	18,980.00
09/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3073		3	3073	3	0.00
09/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3323		3	3323	3	0.00
09/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	638		1	638	1	5,500.00
09/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2834		3	2834	3	0.00
09/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2890		3	2890	3	0.00
09/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7548		8	7548	8	0.00
09/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2446		3	2446	3	0.00
09/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2661		3	2661	3	0.00
09/02/2011	R186 On 04-August-11			Bond Future	8.80		115.4569	8.8010	115.4569	0.00
09/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1934		2	1934	2	0.00
09/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2087		2	2087	2	0.00
09/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1789		2	1789	2	0.00
09/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7515		8	7515	8	0.00
09/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6831		7	6831	7	0.00
09/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7168		7	7168	7	0.00
09/02/2011	R186 On 03-November-11			Bond Future	8.89		117.0994	8.8930	117.0994	12,959.00
09/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5471		5	5471	5	0.00
09/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5714		6	5714	6	0.00
09/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5233		5	5233	5	0.00
09/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4721		5	4721	5	0.00
09/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4312		4	4312	4	0.00
09/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4512		5	4512	5	0.00
09/02/2011	R186 On 02-February-12			Bond Future	8.99		113.5286	8.9850	113.5286	0.00
09/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	132		0	132	0	0.00
09/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	572		0	572	0	0.00
09/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0		0	0	0	0.00
09/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	310		0	310	0	0.00
09/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0		0	0	0	0.00
09/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0		0	0	0	0.00

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09/02/2011	R201 On 05-May-11			Bond Future	7.80	106.1772	7.7950	106.1772	484.00
09/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	801	1	801	1	0.00
09/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	880	1	880	1	0.00
09/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	725	1	725	1	0.00
09/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1025	1	1025	1	0.00
09/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	864	1	864	1	0.00
09/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	943	1	943	1	0.00
09/02/2011	R201 On 04-August-11			Bond Future	7.98	103.2789	7.9790	103.2789	0.00
09/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	382	0	382	0	0.00
09/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	347	0	347	0	0.00
09/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	422	0	422	0	0.00
09/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2444	3	2444	3	0.00
09/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2671	3	2671	3	0.00
09/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2555	3	2555	3	0.00
09/02/2011	R201 On 03-November-11			Bond Future	8.18	104.7466	8.1760	104.7466	0.00
09/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1183	1	1183	1	0.00
09/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1119	1	1119	1	0.00
09/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1249	1	1249	1	0.00
09/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1594	2	1594	2	0.00
09/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1739	2	1739	2	0.00
09/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1665	2	1665	2	0.00
09/02/2011	R201 On 02-February-12			Bond Future	8.40	101.8779	8.3960	101.8779	0.00
09/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	242	0	242	0	0.00
09/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	495	1	495	1	0.00
09/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	369	1	369	1	0.00
09/02/2011	R202 On 05-May-11			Bond Future	0.45	166.4568	0.4460	166.4568	10,089.00
09/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39250	40	39250	40	0.00
09/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40278	41	40278	41	0.00
09/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38212	39	38212	39	0.00
09/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R203 On 05-May-11			Bond Future	8.41	100.3471	8.4100	100.3471	516.00
09/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1036	1	1036	1	0.00
09/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	937	1	937	1	0.00
09/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1141	1	1141	1	0.00
09/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1673	2	1673	2	0.00
09/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1956	2	1956	2	0.00
09/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1811	2	1811	2	0.00
09/02/2011	R203 On 04-August-11			Bond Future	8.55	101.7717	8.5520	101.7717	0.00
09/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	945	1	945	1	0.00
09/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1022	1	1022	1	0.00
09/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	872	1	872	1	0.00
09/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3713	4	3713	4	0.00
09/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3384	3	3384	3	0.00
09/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3546	4	3546	4	0.00
09/02/2011	R203 On 03-November-11			Bond Future	8.70	99.0555	8.6990	99.0555	1,404.00
09/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2003	2	2003	2	0.00
09/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2110	2	2110	2	0.00
09/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1900	2	1900	2	0.00
09/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3017	3	3017	3	0.00
09/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2777	3	2777	3	0.00
09/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2895	3	2895	3	0.00
09/02/2011	R203 On 02-February-12			Bond Future	8.86	100.5123	8.8560	100.5123	0.00
09/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	669	1	669	1	0.00
09/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	240	0	240	0	0.00
09/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	454	1	454	1	0.00
09/02/2011	R204 On 05-May-11			Bond Future	8.52	99.9916	8.5170	99.9916	100.00
09/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1595	1	1595	1	0.00
09/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1733	2	1733	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
09/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1463	1	1463	1	0.00
09/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1827	2	1827	2	0.00
09/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1554	2	1554	2	0.00
09/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1687	2	1687	2	0.00
09/02/2011	R204 On 04-August-11			Bond Future	8.65	97.3801	8.6480	97.3801	0.00
09/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	916	1	916	1	0.00
09/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	842	1	842	1	0.00
09/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	995	1	995	1	0.00
09/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4198	4	4198	4	0.00
09/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4594	5	4594	5	0.00
09/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4393	5	4393	5	0.00
09/02/2011	R204 On 03-November-11			Bond Future	8.78	98.7621	8.7790	98.7621	1,867.00
09/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2715	3	2715	3	0.00
09/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2578	2	2578	2	0.00
09/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2847	3	2847	3	0.00
09/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2740	3	2740	3	0.00
09/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	2980	3	2980	3	0.00
09/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2862	3	2862	3	0.00
09/02/2011	R204 On 02-February-12			Bond Future	8.91	96.1860	8.9140	96.1860	0.00
09/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	421	0	421	0	0.00
09/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	177	0	177	0	0.00
09/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	665	0	665	0	0.00
09/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R206 On 05-May-11			Bond Future	7.46	102.3570	7.4560	102.3570	0.00
09/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	695	1	695	1	0.00
09/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	632	1	632	1	0.00
09/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	761	1	761	1	0.00
09/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	536	1	536	1	0.00
09/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	646	1	646	1	0.00
09/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	590	1	590	1	0.00
09/02/2011	R206 On 04-August-11			Bond Future	7.66	100.0467	7.6640	100.0467	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
09/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	324	0	324	0	0.00
09/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	355	0	355	0	0.00
09/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	296	0	296	0	0.00
09/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1864	2	1864	2	0.00
09/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1702	2	1702	2	0.00
09/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1782	2	1782	2	0.00
09/02/2011	R206 On 03-November-11			Bond Future	7.89	101.4684	7.8850	101.4684	0.00
09/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	897	1	897	1	0.00
09/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	945	1	945	1	0.00
09/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	849	1	849	1	0.00
09/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1213	1	1213	1	0.00
09/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1112	1	1112	1	0.00
09/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1163	1	1163	1	0.00
09/02/2011	R206 On 02-February-12			Bond Future	8.15	99.1968	8.1520	99.1968	0.00
09/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	354	0	354	0	0.00
09/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	178	0	178	0	0.00
09/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	266	0	266	0	0.00
09/02/2011	R207 On 05-May-11			Bond Future	8.56	94.1503	8.5600	94.1503	1,085.00
09/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1545	1	1545	1	0.00
09/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1684	2	1684	2	0.00
09/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1413	1	1413	1	0.00
09/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2046	2	2046	2	0.00
09/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1741	2	1741	2	0.00
09/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1890	2	1890	2	0.00
09/02/2011	R207 On 04-August-11			Bond Future	8.68	91.8495	8.6800	91.8495	0.00
09/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1431	1	1431	1	0.00
09/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1332	1	1332	1	0.00
09/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1535	1	1535	1	0.00
09/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3684	4	3684	4	0.00
09/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4057	4	4057	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
09/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3867	4	3867	4	0.00
09/02/2011	R207 On 03-November-11			Bond Future	8.80	93.1520	8.7950	93.1520	600.00
09/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2871	3	2871	3	0.00
09/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2737	3	2737	3	0.00
09/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3009	3	3009	3	0.00
09/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	2982	3	2982	3	0.00
09/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3254	3	3254	3	0.00
09/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3115	3	3115	3	0.00
09/02/2011	R207 On 02-February-12			Bond Future	8.92	90.8829	8.9150	90.8829	0.00
09/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	446	0	446	0	0.00
09/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	184	0	184	0	0.00
09/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	708	0	708	0	0.00
09/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R208 On 05-May-11			Bond Future	8.59	88.4831	8.5900	88.4831	190.00
09/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1561	2	1561	2	0.00
09/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1427	1	1427	1	0.00
09/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1703	2	1703	2	0.00
09/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1946	2	1946	2	0.00
09/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2280	2	2280	2	0.00
09/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2108	2	2108	2	0.00
09/02/2011	R208 On 04-August-11			Bond Future	8.70	89.7451	8.6970	89.7451	0.00
09/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1465	1	1465	1	0.00
09/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1574	2	1574	2	0.00
09/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1362	1	1362	1	0.00
09/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4362	4	4362	4	0.00
09/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	3960	4	3960	4	0.00
09/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4158	4	4158	4	0.00
09/02/2011	R208 On 03-November-11			Bond Future	8.80	87.6243	8.8030	87.6243	5,584.00
09/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	3027	3	3027	3	0.00
09/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3173	3	3173	3	0.00
09/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2884	3	2884	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
09/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3481	4	3481	4	0.00
09/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3190	3	3190	3	0.00
09/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3333	3	3333	3	0.00
09/02/2011	R208 On 02-February-12			Bond Future	8.91	88.9118	8.9100	88.9118	0.00
09/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	505	0	505	0	0.00
09/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	784	1	784	1	0.00
09/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	225	0	225	0	0.00
09/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R209 On 05-May-11			Bond Future	8.65	76.2730	8.6460	76.2730	21,100.00
09/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1900	2	1900	2	0.00
09/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2080	2	2080	2	0.00
09/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1730	2	1730	2	0.00
09/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3355	3	3355	3	0.00
09/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2869	3	2869	3	0.00
09/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3105	3	3105	3	0.00
09/02/2011	R209 On 04-August-11			Bond Future	8.72	77.3571	8.7150	77.3571	0.00
09/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2725	3	2725	3	0.00
09/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2902	3	2902	3	0.00
09/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2553	3	2553	3	0.00
09/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10510	10	10510	10	0.00
09/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	580	1	580	1	0.00
09/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4733	5	4733	5	0.00
09/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4248	4	4248	4	0.00
09/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4486	5	4486	5	0.00
09/02/2011	R209 On 03-November-11			Bond Future	8.78	75.3104	8.7820	75.3104	1,089.00
09/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4185	4	4185	4	0.00
09/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3992	4	3992	4	0.00
09/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4382	4	4382	4	0.00
09/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4239	4	4239	4	0.00
09/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4647	5	4647	5	0.00
09/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4440	4	4440	4	0.00

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09/02/2011	R209 On 02-February-12			Bond Future	8.85	76.4188	8.8470	76.4188	0.00
09/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1184	1	1184	1	0.00
09/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	800	1	800	1	0.00
09/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1564	2	1564	2	0.00
09/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	1.5890	105.6670	539.00
09/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3038	3	3038	3	0.00
09/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3308	3	3308	3	0.00
09/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2766	3	2766	3	0.00
09/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R212 On 05-May-11			Bond Future	2.47	103.3363	2.4740	103.3363	2,518.00
09/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2644	3	2644	3	0.00
09/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1670	2	1670	2	0.00
09/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2155	2	2155	2	0.00
09/02/2011	R213 On 05-May-11			Bond Future	8.75	84.8778	8.7530	84.8778	0.00
09/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6960	7	6960	7	0.00
09/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6047	6	6047	6	0.00
09/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6502	7	6502	7	0.00
09/02/2011	R213 On 04-August-11			Bond Future	8.83	86.0803	8.8310	86.0803	0.00
09/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6652	7	6652	7	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
09/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7561	8	7561	8	0.00
09/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7105	7	7105	7	0.00
09/02/2011	R213 On 03-November-11			Bond Future	8.91	83.7671	8.9090	83.7671	0.00
09/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1680	2	1680	2	0.00
09/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	870	1	870	1	0.00
09/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1274	1	1274	1	0.00
09/02/2011	R213 On 02-February-12			Bond Future	8.99	84.9992	8.9880	84.9992	0.00
09/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	94	0	94	0	0.00
09/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	481	0	481	0	0.00
09/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	297	0	297	0	0.00
09/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/02/2011	TRT1 On 05-May-11			Index Future	340.21	339.8330	340.2120	339.8330	100.00
09/02/2011	TRT1 On 04-August-11			Index Future	344.87	344.4820	344.8690	344.4820	0.00
10/02/2011	AL7T On 05-May-11			Index Future	372.74	373.1000	372.7360	373.1000	30.00
10/02/2011	AL7T On 04-August-11			Index Future	377.98	378.3490	377.9830	378.3490	0.00
10/02/2011	ALBI On 05-May-11			Index Future	343.24	343.6870	343.2440	343.6870	1,064.00
10/02/2011	ALBI On 04-August-11			Index Future	348.08	348.5230	348.0760	348.5230	0.00
10/02/2011	CRD1 On 05-May-11			Index Future	154.26	154.3390	154.2630	154.3390	2.00
10/02/2011	CRD1 On 04-August-11			Index Future	156.38	156.4510	156.3750	156.4510	0.00
10/02/2011	GOVI On 05-May-11			GOVI	344.11	344.5160	344.1100	344.5160	205.00
10/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
10/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
10/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
10/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	48800	4	48800	4	0.00
10/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	49000	4	49000	4	0.00
10/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	48900	4	48900	4	0.00
10/02/2011	GOVI On 04-August-11			GOVI	348.95	349.3630	348.9540	349.3630	0.00
10/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	9540	1	9540	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
10/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	9640	1	9640	1	0.00
10/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	9440	1	9440	1	0.00
10/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
10/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
10/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
10/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2011	IGOV On 05-May-11			Index Future	148.92	148.8940	148.9240	148.8940	58.00
10/02/2011	IGOV On 04-August-11			Index Future	151.02	150.9890	151.0210	150.9890	0.00
10/02/2011	ILBI On 05-May-11			Index Future	402.82	402.7400	402.8180	402.7400	336.00
10/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.59	94.4200	5.5890	94.4200	5,000.00
10/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.3960	5.5950	94.3960	6,040.00
10/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	2,000.00
10/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3300	5.6810	94.3300	3,001.00
10/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.72	94.2960	5.7170	94.2960	3,890.00
10/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.80	94.2160	5.7990	94.2160	2,000.00
10/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	94.0660	5.9300	94.0660	15,390.00
10/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.6280	6.3640	93.6280	5,290.00
10/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	790.00
10/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.27	92.7260	7.2720	92.7260	2,890.00
10/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.70	92.2760	7.6960	92.2760	44,510.00
10/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.11	91.9200	8.1050	91.9200	490.00
10/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	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
10/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
10/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
10/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/02/2011	OTH1 On 05-May-11			Index Future	338.22	338.8570	338.2180	338.8570	3.00
10/02/2011	OTH1 On 04-August-11			Index Future	342.98	343.6240	342.9790	343.6240	0.00
10/02/2011	R157 On 05-May-11			Bond Future	7.96	122.1331	7.9550	122.1331	2,605.00
10/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	731	1	731	1	0.00
10/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	814	1	814	1	0.00
10/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	654	1	654	1	0.00
10/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	583	1	583	1	0.00
10/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1830	2	1830	2	0.00
10/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1696	2	1696	2	0.00
10/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1446	1	1446	1	0.00
10/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1568	2	1568	2	0.00
10/02/2011	R157 On 04-August-11			Bond Future	8.13	123.8711	8.1290	123.8711	0.00
10/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	643	1	643	1	0.00
10/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	700	1	700	1	0.00
10/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	589	1	589	1	0.00
10/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3217	3	3217	3	0.00
10/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2936	3	2936	3	0.00
10/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3075	3	3075	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
10/02/2011	R157 On 03-November-11			Bond Future	8.32	118.8221	8.3160	118.8221	3,694.00
10/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1807	2	1807	2	0.00
10/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1900	2	1900	2	0.00
10/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1717	2	1717	2	0.00
10/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2133	2	2133	2	0.00
10/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1957	2	1957	2	0.00
10/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2043	2	2043	2	0.00
10/02/2011	R157 On 02-February-12			Bond Future	8.53	120.5727	8.5250	120.5727	0.00
10/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	83	0	83	0	0.00
10/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	250	0	250	0	0.00
10/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	83	0	83	0	0.00
10/02/2011	R186 On 05-May-11			Bond Future	8.74	119.1790	8.7360	119.1790	18,980.00
10/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2908	3	2908	3	0.00
10/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3151	3	3151	3	0.00
10/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2676	3	2676	3	0.00
10/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	580	1	580	1	5,500.00
10/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3013	3	3013	3	0.00
10/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7771	8	7771	8	0.00
10/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2555	2	2555	2	0.00
10/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2777	3	2777	3	0.00
10/02/2011	R186 On 04-August-11			Bond Future	8.83	115.5764	8.8320	115.5764	0.00
10/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1836	2	1836	2	0.00
10/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1695	2	1695	2	0.00
10/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1983	2	1983	2	0.00
10/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7012	7	7012	7	0.00
10/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7705	8	7705	8	0.00
10/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7354	7	7354	7	0.00
10/02/2011	R186 On 03-November-11			Bond Future	8.93	117.2165	8.9250	117.2165	12,959.00
10/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5304	5	5304	5	0.00
10/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5070	5	5070	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
10/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5543	6	5543	6	0.00
10/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4429	4	4429	4	0.00
10/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4846	5	4846	5	0.00
10/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4633	5	4633	5	0.00
10/02/2011	R186 On 02-February-12			Bond Future	9.02	113.6522	9.0180	113.6522	0.00
10/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	281	1	281	1	0.00
10/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	601	0	601	0	0.00
10/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	159	0	159	0	0.00
10/02/2011	R201 On 05-May-11			Bond Future	7.81	106.3097	7.8090	106.3097	484.00
10/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	775	1	775	1	0.00
10/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	700	1	700	1	0.00
10/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	853	1	853	1	0.00
10/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	881	1	881	1	0.00
10/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1045	1	1045	1	0.00
10/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	961	1	961	1	0.00
10/02/2011	R201 On 04-August-11			Bond Future	8.00	103.4141	7.9950	103.4141	0.00
10/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	368	0	368	0	0.00
10/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	408	0	408	0	0.00
10/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	334	0	334	0	0.00
10/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2705	3	2705	3	0.00
10/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2477	2	2477	2	0.00
10/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2588	3	2588	3	0.00
10/02/2011	R201 On 03-November-11			Bond Future	8.19	104.8831	8.1940	104.8831	0.00
10/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1159	1	1159	1	0.00
10/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1224	1	1224	1	0.00
10/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1096	1	1096	1	0.00
10/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1765	2	1765	2	0.00
10/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1618	2	1618	2	0.00
10/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1690	2	1690	2	0.00
10/02/2011	R201 On 02-February-12			Bond Future	8.42	102.0164	8.4150	102.0164	0.00

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10/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	290	0	290	0	0.00
10/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	543	0	543	0	0.00
10/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	416	0	416	0	0.00
10/02/2011	R202 On 05-May-11			Bond Future	0.44	165.9094	0.4370	165.9094	10,089.00
10/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39509	39	39509	39	0.00
10/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40537	40	40537	40	0.00
10/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38471	38	38471	38	0.00
10/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R203 On 05-May-11			Bond Future	8.41	100.4628	8.4130	100.4628	516.00
10/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1022	1	1022	1	0.00
10/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1127	1	1127	1	0.00
10/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	923	1	923	1	0.00
10/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1956	2	1956	2	0.00
10/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1674	2	1674	2	0.00
10/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1812	2	1812	2	0.00
10/02/2011	R203 On 04-August-11			Bond Future	8.56	101.8921	8.5560	101.8921	0.00
10/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	934	1	934	1	0.00
10/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	862	1	862	1	0.00
10/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1011	1	1011	1	0.00
10/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3392	3	3392	3	0.00
10/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3721	4	3721	4	0.00
10/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3554	4	3554	4	0.00
10/02/2011	R203 On 03-November-11			Bond Future	8.70	99.1801	8.7030	99.1801	1,404.00
10/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1991	2	1991	2	0.00
10/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1888	2	1888	2	0.00
10/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2097	2	2097	2	0.00
10/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2782	3	2782	3	0.00
10/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3023	3	3023	3	0.00

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10/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2901	3	2901	3	0.00
10/02/2011	R203 On 02-February-12			Bond Future	8.86	100.6404	8.8600	100.6404	0.00
10/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	686	1	686	1	0.00
10/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	257	0	257	0	0.00
10/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	471	0	471	0	0.00
10/02/2011	R204 On 05-May-11			Bond Future	8.53	100.2081	8.5320	100.2081	100.00
10/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1545	2	1545	2	0.00
10/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1415	1	1415	1	0.00
10/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1681	2	1681	2	0.00
10/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1584	2	1584	2	0.00
10/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1860	2	1860	2	0.00
10/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1719	2	1719	2	0.00
10/02/2011	R204 On 04-August-11			Bond Future	8.66	97.6002	8.6630	97.6002	0.00
10/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	889	1	889	1	0.00
10/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	966	1	966	1	0.00
10/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	817	1	817	1	0.00
10/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4648	5	4648	5	0.00
10/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4248	4	4248	4	0.00
10/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4445	4	4445	4	0.00
10/02/2011	R204 On 03-November-11			Bond Future	8.79	98.9852	8.7940	98.9852	1,867.00
10/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2671	3	2671	3	0.00
10/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2802	3	2802	3	0.00
10/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2536	3	2536	3	0.00
10/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3014	3	3014	3	0.00
10/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2772	3	2772	3	0.00
10/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2895	3	2895	3	0.00
10/02/2011	R204 On 02-February-12			Bond Future	8.93	96.4115	8.9300	96.4115	0.00
10/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	343	0	343	0	0.00
10/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	98	0	98	0	0.00
10/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	586	1	586	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
10/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R206 On 05-May-11			Bond Future	7.47	102.4719	7.4650	102.4719	0.00
10/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	680	1	680	1	0.00
10/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	745	1	745	1	0.00
10/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	618	1	618	1	0.00
10/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	654	1	654	1	0.00
10/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	542	1	542	1	0.00
10/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	596	1	596	1	0.00
10/02/2011	R206 On 04-August-11			Bond Future	7.67	100.1641	7.6740	100.1641	0.00
10/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	316	0	316	0	0.00
10/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	289	0	289	0	0.00
10/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	348	0	348	0	0.00
10/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1717	2	1717	2	0.00
10/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1879	2	1879	2	0.00
10/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1795	2	1795	2	0.00
10/02/2011	R206 On 03-November-11			Bond Future	7.90	101.5882	7.8970	101.5882	0.00
10/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	884	1	884	1	0.00
10/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	837	1	837	1	0.00
10/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	932	1	932	1	0.00
10/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1123	1	1123	1	0.00
10/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1225	1	1225	1	0.00
10/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1173	1	1173	1	0.00
10/02/2011	R206 On 02-February-12			Bond Future	8.17	99.3189	8.1650	99.3189	0.00
10/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	376	0	376	0	0.00
10/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	201	0	201	0	0.00
10/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	289	0	289	0	0.00
10/02/2011	R207 On 05-May-11			Bond Future	8.57	94.3735	8.5740	94.3735	1,085.00
10/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1497	2	1497	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
10/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1367	1	1367	1	0.00
10/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1634	2	1634	2	0.00
10/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1772	2	1772	2	0.00
10/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2081	2	2081	2	0.00
10/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1922	2	1922	2	0.00
10/02/2011	R207 On 04-August-11			Bond Future	8.70	92.0776	8.6950	92.0776	0.00
10/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1395	1	1395	1	0.00
10/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1498	2	1498	2	0.00
10/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1297	1	1297	1	0.00
10/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4106	4	4106	4	0.00
10/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3730	4	3730	4	0.00
10/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3915	4	3915	4	0.00
10/02/2011	R207 On 03-November-11			Bond Future	8.81	93.3848	8.8100	93.3848	600.00
10/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2825	3	2825	3	0.00
10/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2961	3	2961	3	0.00
10/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2692	3	2692	3	0.00
10/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3290	3	3290	3	0.00
10/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3015	3	3015	3	0.00
10/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3151	3	3151	3	0.00
10/02/2011	R207 On 02-February-12			Bond Future	8.93	91.1196	8.9310	91.1196	0.00
10/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	362	0	362	0	0.00
10/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	100	0	100	0	0.00
10/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	623	1	623	1	0.00
10/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R208 On 05-May-11			Bond Future	8.61	88.6282	8.6100	88.6282	190.00
10/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1495	2	1495	2	0.00
10/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1634	2	1634	2	0.00
10/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1364	1	1364	1	0.00
10/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2337	2	2337	2	0.00
10/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1997	2	1997	2	0.00
10/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2163	2	2163	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
10/02/2011	R208 On 04-August-11			Bond Future	8.72	89.8868	8.7170	89.8868	0.00
10/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1418	1	1418	1	0.00
10/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1524	2	1524	2	0.00
10/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1317	1	1317	1	0.00
10/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4436	4	4436	4	0.00
10/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4028	4	4028	4	0.00
10/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4229	4	4229	4	0.00
10/02/2011	R208 On 03-November-11			Bond Future	8.82	87.7684	8.8240	87.7684	5,584.00
10/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2960	3	2960	3	0.00
10/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2819	3	2819	3	0.00
10/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3105	3	3105	3	0.00
10/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3243	3	3243	3	0.00
10/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3537	3	3537	3	0.00
10/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3387	3	3387	3	0.00
10/02/2011	R208 On 02-February-12			Bond Future	8.93	89.0636	8.9320	89.0636	0.00
10/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	381	1	381	1	0.00
10/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	660	1	660	1	0.00
10/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	101	0	101	0	0.00
10/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R209 On 05-May-11			Bond Future	8.69	76.3300	8.6920	76.3300	21,100.00
10/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1727	2	1727	2	0.00
10/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1567	2	1567	2	0.00
10/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1896	2	1896	2	0.00
10/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3058	3	3058	3	0.00
10/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3565	3	3565	3	0.00
10/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3305	3	3305	3	0.00
10/02/2011	R209 On 04-August-11			Bond Future	8.76	77.4133	8.7620	77.4133	0.00
10/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2551	3	2551	3	0.00
10/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2722	3	2722	3	0.00
10/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2387	3	2387	3	0.00
10/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10174	11	10174	11	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
10/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	620	1	620	1	0.00
10/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4944	5	4944	5	0.00
10/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4444	4	4444	4	0.00
10/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4689	4	4689	4	0.00
10/02/2011	R209 On 03-November-11			Bond Future	8.83	75.3660	8.8300	75.3660	1,089.00
10/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	3982	4	3982	4	0.00
10/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4174	4	4174	4	0.00
10/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3796	4	3796	4	0.00
10/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4831	5	4831	5	0.00
10/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4411	4	4411	4	0.00
10/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4616	4	4616	4	0.00
10/02/2011	R209 On 02-February-12			Bond Future	8.90	76.4815	8.8970	76.4815	0.00
10/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	794	1	794	1	0.00
10/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	410	1	410	1	0.00
10/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1174	2	1174	2	0.00
10/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R211 On 05-May-11			Bond Future	1.61	105.6502	1.6050	105.6502	539.00
10/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2948	3	2948	3	0.00
10/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3219	3	3219	3	0.00
10/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2676	3	2676	3	0.00
10/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R212 On 05-May-11			Bond Future	2.51	103.3363	2.5050	103.3363	2,518.00
10/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1964	2	1964	2	0.00
10/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2938	3	2938	3	0.00
10/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2450	2	2450	2	0.00
10/02/2011	R213 On 05-May-11			Bond Future	8.78	84.9756	8.7780	84.9756	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
10/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6251	6	6251	6	0.00
10/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7164	7	7164	7	0.00
10/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6706	7	6706	7	0.00
10/02/2011	R213 On 04-August-11			Bond Future	8.86	86.1847	8.8560	86.1847	0.00
10/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7761	8	7761	8	0.00
10/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6852	7	6852	7	0.00
10/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7305	7	7305	7	0.00
10/02/2011	R213 On 03-November-11			Bond Future	8.94	83.8699	8.9350	83.8699	0.00
10/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1886	2	1886	2	0.00
10/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1075	1	1075	1	0.00
10/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1479	1	1479	1	0.00
10/02/2011	R213 On 02-February-12			Bond Future	9.02	85.1082	9.0150	85.1082	0.00
10/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	271	0	271	0	0.00
10/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	507	0	507	0	0.00
10/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	117	0	117	0	0.00
10/02/2011	TRT1 On 05-May-11			Index Future	339.80	340.2120	339.7970	340.2120	100.00
10/02/2011	TRT1 On 04-August-11			Index Future	344.45	344.8690	344.4490	344.8690	0.00
11/02/2011	AL7T On 05-May-11			Index Future	372.64	372.7360	372.6380	372.7360	30.00
11/02/2011	AL7T On 04-August-11			Index Future	377.89	377.9830	377.8870	377.9830	0.00
11/02/2011	ALBI On 05-May-11			Index Future	343.11	343.2440	343.1070	343.2440	1,064.00
11/02/2011	ALBI On 04-August-11			Index Future	347.94	348.0760	347.9390	348.0760	0.00

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11/02/2011	CRD1 On 05-May-11			Index Future	154.26	154.2630	154.2640	154.2630	2.00
11/02/2011	CRD1 On 04-August-11			Index Future	156.38	156.3750	156.3760	156.3750	0.00
11/02/2011	GOVI On 05-May-11			GOVI	344.00	344.1100	343.9950	344.1100	205.00
11/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
11/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
11/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
11/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	50150	5	50150	5	0.00
11/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	49950	5	49950	5	0.00
11/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	50050	5	50050	5	0.00
11/02/2011	GOVI On 04-August-11			GOVI	348.84	348.9540	348.8390	348.9540	0.00
11/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	8390	1	8390	1	0.00
11/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	8290	1	8290	1	0.00
11/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	8490	1	8490	1	0.00
11/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2011	IGOV On 05-May-11			Index Future	148.84	148.9240	148.8420	148.9240	58.00
11/02/2011	IGOV On 04-August-11			Index Future	150.94	151.0210	150.9380	151.0210	0.00
11/02/2011	ILBI On 05-May-11			Index Future	402.60	402.8180	402.5980	402.8180	336.00
11/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.60	94.4110	5.6010	94.4110	5,000.00
11/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4050	5.5980	94.4050	6,040.00
11/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.66	94.3500	5.6630	94.3500	2,000.00
11/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.70	94.3190	5.6960	94.3190	3,001.00
11/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.72	94.2830	5.7150	94.2830	3,890.00
11/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.79	94.2010	5.7910	94.2010	2,000.00
11/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	94.0700	5.9260	94.0700	15,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6360	6.4040	93.6360	5,290.00
11/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.83	93.1800	6.8310	93.1800	790.00
11/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.29	92.7280	7.2870	92.7280	2,890.00
11/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.70	92.3040	7.6980	92.3040	44,510.00
11/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.09	91.8950	8.0900	91.8950	490.00
11/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/02/2011	OTH1 On 05-May-11			Index Future	337.96	338.2180	337.9590	338.2180	3.00
11/02/2011	OTH1 On 04-August-11			Index Future	342.72	342.9790	342.7190	342.9790	0.00
11/02/2011	R157 On 05-May-11			Bond Future	7.95	122.0762	7.9530	122.0762	2,605.00
11/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	728	1	728	1	0.00
11/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	811	1	811	1	0.00
11/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	580	1	580	1	0.00
11/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	651	1	651	1	0.00

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11/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1685	2	1685	2	0.00
11/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1819	2	1819	2	0.00
11/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1435	1	1435	1	0.00
11/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1557	2	1557	2	0.00
11/02/2011	R157 On 04-August-11			Bond Future	8.13	123.8138	8.1270	123.8138	0.00
11/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	641	1	641	1	0.00
11/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	587	1	587	1	0.00
11/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	698	1	698	1	0.00
11/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2927	3	2927	3	0.00
11/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3207	3	3207	3	0.00
11/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3065	3	3065	3	0.00
11/02/2011	R157 On 03-November-11			Bond Future	8.31	118.7649	8.3140	118.7649	3,694.00
11/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1807	2	1807	2	0.00
11/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1900	2	1900	2	0.00
11/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1717	2	1717	2	0.00
11/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2126	2	2126	2	0.00
11/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1950	2	1950	2	0.00
11/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2036	2	2036	2	0.00
11/02/2011	R157 On 02-February-12			Bond Future	8.52	120.5094	8.5220	120.5094	0.00
11/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	93	0	93	0	0.00
11/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	240	0	240	0	0.00
11/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	73	0	73	0	0.00
11/02/2011	R186 On 05-May-11			Bond Future	8.75	118.8981	8.7510	118.8981	18,980.00
11/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2819	3	2819	3	0.00
11/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3058	3	3058	3	0.00
11/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	548	1	548	1	5,500.00
11/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2591	3	2591	3	0.00
11/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3068	3	3068	3	0.00
11/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7879	8	7879	8	0.00
11/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2602	3	2602	3	0.00

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11/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2828	3	2828	3	0.00
11/02/2011	R186 On 04-August-11			Bond Future	8.85	115.2919	8.8470	115.2919	0.00
11/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1784	2	1784	2	0.00
11/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1929	2	1929	2	0.00
11/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1646	2	1646	2	0.00
11/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7793	8	7793	8	0.00
11/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7095	7	7095	7	0.00
11/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7439	7	7439	7	0.00
11/02/2011	R186 On 03-November-11			Bond Future	8.94	116.9286	8.9400	116.9286	12,958.00
11/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5222	5	5222	5	0.00
11/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4990	5	4990	5	0.00
11/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5459	6	5459	6	0.00
11/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4479	4	4479	4	0.00
11/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4900	5	4900	5	0.00
11/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4686	5	4686	5	0.00
11/02/2011	R186 On 02-February-12			Bond Future	9.03	113.3611	9.0340	113.3611	0.00
11/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	141	0	141	0	0.00
11/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	1	0	1	0	0.00
11/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	742	1	742	1	0.00
11/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	299	0	299	0	0.00
11/02/2011	R201 On 05-May-11			Bond Future	7.80	106.2655	7.7970	106.2655	484.00
11/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	788	1	788	1	0.00
11/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	867	1	867	1	0.00
11/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	712	1	712	1	0.00
11/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1019	1	1019	1	0.00
11/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	858	1	858	1	0.00
11/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	936	1	936	1	0.00
11/02/2011	R201 On 04-August-11			Bond Future	7.98	103.3671	7.9810	103.3671	0.00
11/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	375	0	375	0	0.00
11/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	341	0	341	0	0.00
11/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	415	0	415	0	0.00

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11/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2443	2	2443	2	0.00
11/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2671	3	2671	3	0.00
11/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2554	3	2554	3	0.00
11/02/2011	R201 On 03-November-11			Bond Future	8.18	104.8340	8.1790	104.8340	0.00
11/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1174	1	1174	1	0.00
11/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1240	1	1240	1	0.00
11/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1111	1	1111	1	0.00
11/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1739	2	1739	2	0.00
11/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1593	2	1593	2	0.00
11/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1664	2	1664	2	0.00
11/02/2011	R201 On 02-February-12			Bond Future	8.40	101.9685	8.3990	101.9685	0.00
11/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	503	1	503	1	0.00
11/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	250	0	250	0	0.00
11/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	376	0	376	0	0.00
11/02/2011	R202 On 05-May-11			Bond Future	0.45	166.1684	0.4470	166.1684	10,089.00
11/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39221	40	39221	40	0.00
11/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40249	41	40249	41	0.00
11/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
11/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R203 On 05-May-11			Bond Future	8.41	100.4483	8.4120	100.4483	516.00
11/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1016	1	1016	1	0.00
11/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	917	1	917	1	0.00
11/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1121	1	1121	1	0.00
11/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1663	2	1663	2	0.00
11/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1945	2	1945	2	0.00
11/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1801	2	1801	2	0.00
11/02/2011	R203 On 04-August-11			Bond Future	8.55	101.8736	8.5540	101.8736	0.00
11/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	932	1	932	1	0.00

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11/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1009	1	1009	1	0.00
11/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	859	1	859	1	0.00
11/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3709	4	3709	4	0.00
11/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3380	3	3380	3	0.00
11/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3542	4	3542	4	0.00
11/02/2011	R203 On 03-November-11			Bond Future	8.70	99.1623	8.7010	99.1623	1,404.00
11/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1990	2	1990	2	0.00
11/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1887	2	1887	2	0.00
11/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2097	2	2097	2	0.00
11/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2773	3	2773	3	0.00
11/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3013	3	3013	3	0.00
11/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2891	3	2891	3	0.00
11/02/2011	R203 On 02-February-12			Bond Future	8.86	100.6233	8.8590	100.6233	0.00
11/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	252	0	252	0	0.00
11/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	682	1	682	1	0.00
11/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	467	0	467	0	0.00
11/02/2011	R204 On 05-May-11			Bond Future	8.53	100.1268	8.5310	100.1268	100.00
11/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1538	2	1538	2	0.00
11/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1674	2	1674	2	0.00
11/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1408	1	1408	1	0.00
11/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1848	2	1848	2	0.00
11/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1571	2	1571	2	0.00
11/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1706	2	1706	2	0.00
11/02/2011	R204 On 04-August-11			Bond Future	8.66	97.5216	8.6620	97.5216	0.00
11/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	962	1	962	1	0.00
11/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	886	1	886	1	0.00
11/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	813	1	813	1	0.00
11/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4638	5	4638	5	0.00
11/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4437	4	4437	4	0.00
11/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4239	4	4239	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
11/02/2011	R204 On 03-November-11			Bond Future	8.79	98.9091	8.7930	98.9091	1,867.00
11/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2669	3	2669	3	0.00
11/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2799	3	2799	3	0.00
11/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2533	3	2533	3	0.00
11/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3006	3	3006	3	0.00
11/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2763	3	2763	3	0.00
11/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2887	3	2887	3	0.00
11/02/2011	R204 On 02-February-12			Bond Future	8.93	96.3330	8.9290	96.3330	0.00
11/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	347	0	347	0	0.00
11/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	591	1	591	1	0.00
11/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	103	0	103	0	0.00
11/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R206 On 05-May-11			Bond Future	7.44	102.4503	7.4420	102.4503	0.00
11/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	705	1	705	1	0.00
11/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	642	1	642	1	0.00
11/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	772	1	772	1	0.00
11/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	514	1	514	1	0.00
11/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	623	1	623	1	0.00
11/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	566	1	566	1	0.00
11/02/2011	R206 On 04-August-11			Bond Future	7.65	100.1423	7.6470	100.1423	0.00
11/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	329	0	329	0	0.00
11/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	361	0	361	0	0.00
11/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	301	0	301	0	0.00
11/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1832	2	1832	2	0.00
11/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1671	2	1671	2	0.00
11/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1750	2	1750	2	0.00
11/02/2011	R206 On 03-November-11			Bond Future	7.87	101.5646	7.8670	101.5646	0.00
11/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	909	1	909	1	0.00
11/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	861	1	861	1	0.00
11/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	959	1	959	1	0.00
11/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1091	1	1091	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
11/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1190	1	1190	1	0.00
11/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1139	1	1139	1	0.00
11/02/2011	R206 On 02-February-12			Bond Future	8.13	99.2962	8.1310	99.2962	0.00
11/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	142	0	142	0	0.00
11/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	317	0	317	0	0.00
11/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	229	0	229	0	0.00
11/02/2011	R207 On 05-May-11			Bond Future	8.58	94.2933	8.5780	94.2933	1,020.00
11/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1476	1	1476	1	0.00
11/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1612	2	1612	2	0.00
11/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1347	1	1347	1	0.00
11/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2083	2	2083	2	0.00
11/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1772	2	1772	2	0.00
11/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1924	2	1924	2	0.00
11/02/2011	R207 On 04-August-11			Bond Future	8.70	91.9941	8.6990	91.9941	0.00
11/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1381	1	1381	1	0.00
11/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1283	1	1283	1	0.00
11/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1483	1	1483	1	0.00
11/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3738	4	3738	4	0.00
11/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4114	4	4114	4	0.00
11/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3923	4	3923	4	0.00
11/02/2011	R207 On 03-November-11			Bond Future	8.82	93.3035	8.8150	93.3035	600.00
11/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2806	3	2806	3	0.00
11/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2942	3	2942	3	0.00
11/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2673	3	2673	3	0.00
11/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3298	3	3298	3	0.00
11/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3023	3	3023	3	0.00
11/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3159	3	3159	3	0.00
11/02/2011	R207 On 02-February-12			Bond Future	8.94	91.0354	8.9360	91.0354	0.00
11/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	336	0	336	0	0.00
11/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	597	1	597	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
11/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	74	0	74	0	0.00
11/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R208 On 05-May-11			Bond Future	8.62	88.5073	8.6190	88.5073	190.00
11/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1460	1	1460	1	0.00
11/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1331	1	1331	1	0.00
11/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1598	2	1598	2	0.00
11/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2016	2	2016	2	0.00
11/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2359	2	2359	2	0.00
11/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2182	2	2182	2	0.00
11/02/2011	R208 On 04-August-11			Bond Future	8.73	89.7687	8.7270	89.7687	0.00
11/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1391	1	1391	1	0.00
11/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1495	2	1495	2	0.00
11/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1291	1	1291	1	0.00
11/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4468	4	4468	4	0.00
11/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4058	4	4058	4	0.00
11/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4261	4	4261	4	0.00
11/02/2011	R208 On 03-November-11			Bond Future	8.83	87.6474	8.8340	87.6474	5,584.00
11/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2926	3	2926	3	0.00
11/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2786	3	2786	3	0.00
11/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3069	3	3069	3	0.00
11/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3265	3	3265	3	0.00
11/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3561	4	3561	4	0.00
11/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3411	3	3411	3	0.00
11/02/2011	R208 On 02-February-12			Bond Future	8.94	88.9399	8.9430	88.9399	0.00
11/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	319	0	319	0	0.00
11/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	39	0	39	0	0.00
11/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	598	1	598	1	0.00
11/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R209 On 05-May-11			Bond Future	8.71	75.9566	8.7110	75.9566	21,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1650	2	1650	2	0.00
11/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1816	2	1816	2	0.00
11/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1495	2	1495	2	0.00
11/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3646	4	3646	4	0.00
11/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3132	3	3132	3	0.00
11/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3382	3	3382	3	0.00
11/02/2011	R209 On 04-August-11			Bond Future	8.78	77.0369	8.7820	77.0369	0.00
11/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2474	3	2474	3	0.00
11/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2642	3	2642	3	0.00
11/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2313	2	2313	2	0.00
11/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10029	10	10029	10	0.00
11/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	634	1	634	1	0.00
11/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5029	5	5029	5	0.00
11/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4523	4	4523	4	0.00
11/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4771	5	4771	5	0.00
11/02/2011	R209 On 03-November-11			Bond Future	8.85	74.9865	8.8500	74.9865	1,029.00
11/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	3895	4	3895	4	0.00
11/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4085	4	4085	4	0.00
11/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3711	4	3711	4	0.00
11/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4903	5	4903	5	0.00
11/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4479	4	4479	4	0.00
11/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4686	5	4686	5	0.00
11/02/2011	R209 On 02-February-12			Bond Future	8.92	76.0912	8.9180	76.0912	0.00
11/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	631	1	631	1	0.00
11/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1011	1	1011	1	0.00
11/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	247	0	247	0	0.00
11/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R211 On 05-May-11			Bond Future	1.64	105.5606	1.6370	105.5606	539.00
11/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2769	3	2769	3	0.00
11/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3040	3	3040	3	0.00
11/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2497	3	2497	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
11/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R212 On 05-May-11			Bond Future	2.51	103.0420	2.5060	103.0420	2,518.00
11/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1974	2	1974	2	0.00
11/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2947	3	2947	3	0.00
11/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2459	2	2459	2	0.00
11/02/2011	R213 On 05-May-11			Bond Future	8.79	84.7720	8.7870	84.7720	0.00
11/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7237	7	7237	7	0.00
11/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6324	6	6324	6	0.00
11/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6779	7	6779	7	0.00
11/02/2011	R213 On 04-August-11			Bond Future	8.87	85.9842	8.8660	85.9842	0.00
11/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6932	7	6932	7	0.00
11/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7841	8	7841	8	0.00
11/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7385	7	7385	7	0.00
11/02/2011	R213 On 03-November-11			Bond Future	8.95	83.6644	8.9450	83.6644	0.00
11/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1965	2	1965	2	0.00
11/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1154	1	1154	1	0.00
11/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1558	1	1558	1	0.00
11/02/2011	R213 On 02-February-12			Bond Future	9.03	84.8981	9.0260	84.8981	0.00
11/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	186	0	186	0	0.00
11/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	593	1	593	1	0.00
11/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	202	0	202	0	0.00
11/02/2011	TRT1 On 05-May-11			Index Future	339.75	339.7970	339.7450	339.7970	100.00
11/02/2011	TRT1 On 04-August-11			Index Future	344.40	344.4490	344.3970	344.4490	0.00
14/02/2011	AL7T On 05-May-11			Index Future	373.14	372.6380	373.1360	372.6380	30.00
14/02/2011	AL7T On 04-August-11			Index Future	378.40	377.8870	378.3990	377.8870	0.00
14/02/2011	ALBI On 05-May-11			Index Future	343.66	343.1070	343.6640	343.1070	1,064.00
14/02/2011	ALBI On 04-August-11			Index Future	348.51	347.9390	348.5110	347.9390	0.00
14/02/2011	CRD1 On 05-May-11			Index Future	154.46	154.2640	154.4570	154.2640	2.00
14/02/2011	CRD1 On 04-August-11			Index Future	156.57	156.3760	156.5720	156.3760	0.00
14/02/2011	GOVI On 05-May-11			GOVI	344.54	343.9950	344.5350	343.9950	205.00
14/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	44550	5	44550	5	0.00
14/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	44750	5	44750	5	0.00
14/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	44650	5	44650	5	0.00
14/02/2011	GOVI On 04-August-11			GOVI	349.39	348.8390	349.3940	348.8390	0.00
14/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	13940	1	13940	1	0.00
14/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	13840	1	13840	1	0.00
14/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	14040	1	14040	1	0.00
14/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
14/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
14/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2011	IGOV On 05-May-11			Index Future	148.95	148.8420	148.9530	148.8420	58.00
14/02/2011	IGOV On 04-August-11			Index Future	151.05	150.9380	151.0530	150.9380	0.00
14/02/2011	ILBI On 05-May-11			Index Future	402.79	402.5980	402.7920	402.5980	336.00
14/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
14/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.3990	5.5750	94.3990	5,000.00
14/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4020	5.5830	94.4020	6,040.00
14/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3370	5.6340	94.3370	2,000.00
14/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.65	94.3040	5.6540	94.3040	3,001.00
14/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2850	5.7030	94.2850	3,890.00
14/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.2090	5.7700	94.2090	2,000.00
14/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.98	94.0740	5.9760	94.0740	15,390.00
14/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.5960	6.3960	93.5960	5,290.00
14/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1690	6.8050	93.1690	790.00
14/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.25	92.7130	7.2520	92.7130	2,890.00
14/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3020	7.6930	92.3020	44,510.00
14/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9100	8.0800	91.9100	490.00
14/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
14/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
14/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN10 On 05-May-11	7.50	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
14/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/02/2011	OTH1 On 05-May-11			Index Future	338.60	337.9590	338.6030	337.9590	3.00
14/02/2011	OTH1 On 04-August-11			Index Future	343.38	342.7190	343.3790	342.7190	0.00
14/02/2011	R157 On 05-May-11			Bond Future	7.93	122.0843	7.9250	122.0843	2,605.00
14/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	754	1	754	1	0.00
14/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	840	1	840	1	0.00
14/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	674	1	674	1	0.00
14/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	600	1	600	1	0.00
14/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1726	2	1726	2	0.00
14/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1594	2	1594	2	0.00
14/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1350	1	1350	1	0.00
14/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1469	2	1469	2	0.00
14/02/2011	R157 On 04-August-11			Bond Future	8.10	123.8215	8.0960	123.8215	0.00
14/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	663	1	663	1	0.00
14/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	722	1	722	1	0.00
14/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	607	1	607	1	0.00
14/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3109	3	3109	3	0.00
14/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2832	3	2832	3	0.00
14/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2969	3	2969	3	0.00
14/02/2011	R157 On 03-November-11			Bond Future	8.28	118.7720	8.2810	118.7720	3,694.00
14/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1855	2	1855	2	0.00
14/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1763	2	1763	2	0.00
14/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1949	2	1949	2	0.00
14/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1881	2	1881	2	0.00
14/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2054	2	2054	2	0.00
14/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1966	2	1966	2	0.00
14/02/2011	R157 On 02-February-12			Bond Future	8.49	120.5194	8.4850	120.5194	0.00
14/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	50	0	50	0	0.00
14/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	217	0	217	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
14/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0		0	0	0	0.00
14/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	117		0	117	0	0.00
14/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0		0	0	0	0.00
14/02/2011	R186 On 05-May-11			Bond Future	8.74		118.7580	8.7350	118.7580	18,980.00
14/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2845		3	2845	3	0.00
14/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3088		3	3088	3	0.00
14/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2613		3	2613	3	0.00
14/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	541		1	541	1	5,500.00
14/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2941		3	2941	3	0.00
14/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7723		8	7723	8	0.00
14/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2483		3	2483	3	0.00
14/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2705		3	2705	3	0.00
14/02/2011	R186 On 04-August-11			Bond Future	8.83		115.1546	8.8290	115.1546	0.00
14/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1804		2	1804	2	0.00
14/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1665		2	1665	2	0.00
14/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1952		2	1952	2	0.00
14/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6953		7	6953	7	0.00
14/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7648		8	7648	8	0.00
14/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7295		7	7295	7	0.00
14/02/2011	R186 On 03-November-11			Bond Future	8.92		116.7940	8.9220	116.7940	12,958.00
14/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5281		5	5281	5	0.00
14/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5520		5	5520	5	0.00
14/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5047		5	5047	5	0.00
14/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4796		5	4796	5	0.00
14/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4379		4	4379	4	0.00
14/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4583		5	4583	5	0.00
14/02/2011	R186 On 02-February-12			Bond Future	9.02		113.2203	9.0160	113.2203	0.00
14/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0		0	0	0	0.00
14/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	299		0	299	0	0.00
14/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0		0	0	0	0.00
14/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	584		1	584	1	0.00
14/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0		0	0	0	0.00
14/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	141		0	141	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
14/02/2011	R201 On 05-May-11			Bond Future	7.76	106.3034	7.7630	106.3034	484.00
14/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	824	1	824	1	0.00
14/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	745	1	745	1	0.00
14/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	906	1	906	1	0.00
14/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	789	1	789	1	0.00
14/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	944	1	944	1	0.00
14/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	865	1	865	1	0.00
14/02/2011	R201 On 04-August-11			Bond Future	7.94	103.4083	7.9440	103.4083	0.00
14/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	393	0	393	0	0.00
14/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	435	0	435	0	0.00
14/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	357	0	357	0	0.00
14/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2578	3	2578	3	0.00
14/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2354	2	2354	2	0.00
14/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2463	3	2463	3	0.00
14/02/2011	R201 On 03-November-11			Bond Future	8.14	104.8749	8.1380	104.8749	0.00
14/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1218	1	1218	1	0.00
14/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1152	1	1152	1	0.00
14/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1285	1	1285	1	0.00
14/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1526	2	1526	2	0.00
14/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1668	2	1668	2	0.00
14/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1596	2	1596	2	0.00
14/02/2011	R201 On 02-February-12			Bond Future	8.35	102.0088	8.3540	102.0088	0.00
14/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	136	0	136	0	0.00
14/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	389	1	389	1	0.00
14/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	263	0	263	0	0.00
14/02/2011	R202 On 05-May-11			Bond Future	0.45	165.8806	0.4470	165.8806	10,089.00
14/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
14/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
14/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
14/02/2011	R202 On 05-May-11	2.00	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
14/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 05-May-11			Bond Future	8.38	100.4531	8.3840	100.4531	516.00
14/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1048	1	1048	1	0.00
14/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1157	1	1157	1	0.00
14/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	947	1	947	1	0.00
14/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1840	2	1840	2	0.00
14/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1564	2	1564	2	0.00
14/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1698	2	1698	2	0.00
14/02/2011	R203 On 04-August-11			Bond Future	8.52	101.8829	8.5240	101.8829	0.00
14/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	960	1	960	1	0.00
14/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	886	1	886	1	0.00
14/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1039	1	1039	1	0.00
14/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3271	3	3271	3	0.00
14/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3597	4	3597	4	0.00
14/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3431	4	3431	4	0.00
14/02/2011	R203 On 03-November-11			Bond Future	8.67	99.1712	8.6700	99.1712	1,404.00
14/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2040	2	2040	2	0.00
14/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2148	2	2148	2	0.00
14/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1935	2	1935	2	0.00
14/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2923	3	2923	3	0.00
14/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2685	3	2685	3	0.00
14/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2802	3	2802	3	0.00
14/02/2011	R203 On 02-February-12			Bond Future	8.83	100.6276	8.8260	100.6276	0.00
14/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	541	1	541	1	0.00
14/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	111	0	111	0	0.00
14/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	326	0	326	0	0.00
14/02/2011	R204 On 05-May-11			Bond Future	8.50	100.1323	8.5030	100.1323	100.00
14/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1584	2	1584	2	0.00
14/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1451	1	1451	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
14/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1724	2	1724	2	0.00
14/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1469	2	1469	2	0.00
14/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1739	2	1739	2	0.00
14/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1600	2	1600	2	0.00
14/02/2011	R204 On 04-August-11			Bond Future	8.63	97.5268	8.6330	97.5268	0.00
14/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	912	1	912	1	0.00
14/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	990	1	990	1	0.00
14/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	837	1	837	1	0.00
14/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4510	5	4510	5	0.00
14/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4115	4	4115	4	0.00
14/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4310	4	4310	4	0.00
14/02/2011	R204 On 03-November-11			Bond Future	8.76	98.9142	8.7630	98.9142	1,867.00
14/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2730	3	2730	3	0.00
14/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2592	3	2592	3	0.00
14/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2863	3	2863	3	0.00
14/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2675	3	2675	3	0.00
14/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	2913	3	2913	3	0.00
14/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2796	3	2796	3	0.00
14/02/2011	R204 On 02-February-12			Bond Future	8.90	96.3379	8.8970	96.3379	0.00
14/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	505	0	505	0	0.00
14/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	260	0	260	0	0.00
14/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	748	1	748	1	0.00
14/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R206 On 05-May-11			Bond Future	7.42	102.5054	7.4230	102.5054	0.00
14/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	718	1	718	1	0.00
14/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	787	1	787	1	0.00
14/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	654	1	654	1	0.00
14/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	589	1	589	1	0.00
14/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	483	1	483	1	0.00
14/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	534	1	534	1	0.00
14/02/2011	R206 On 04-August-11			Bond Future	7.63	100.2010	7.6260	100.2010	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
14/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	335	0	335	0	0.00
14/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	306	0	306	0	0.00
14/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	368	0	368	0	0.00
14/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1632	2	1632	2	0.00
14/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1792	2	1792	2	0.00
14/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1710	2	1710	2	0.00
14/02/2011	R206 On 03-November-11			Bond Future	7.84	101.6235	7.8440	101.6235	0.00
14/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	925	1	925	1	0.00
14/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	975	1	975	1	0.00
14/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	876	1	876	1	0.00
14/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1160	1	1160	1	0.00
14/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1062	1	1062	1	0.00
14/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1110	1	1110	1	0.00
14/02/2011	R206 On 02-February-12			Bond Future	8.10	99.3556	8.1040	99.3556	0.00
14/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	270	0	270	0	0.00
14/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	94	0	94	0	0.00
14/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	182	0	182	0	0.00
14/02/2011	R207 On 05-May-11			Bond Future	8.57	94.2704	8.5720	94.2704	1,020.00
14/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1461	1	1461	1	0.00
14/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1332	1	1332	1	0.00
14/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1599	2	1599	2	0.00
14/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1725	2	1725	2	0.00
14/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2034	2	2034	2	0.00
14/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1875	2	1875	2	0.00
14/02/2011	R207 On 04-August-11			Bond Future	8.69	91.9718	8.6920	91.9718	0.00
14/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1375	1	1375	1	0.00
14/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1477	1	1477	1	0.00
14/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1277	1	1277	1	0.00
14/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4069	4	4069	4	0.00
14/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3693	4	3693	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
14/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3878	4	3878	4	0.00
14/02/2011	R207 On 03-November-11			Bond Future	8.81	93.2764	8.8080	93.2764	600.00
14/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2808	3	2808	3	0.00
14/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2675	3	2675	3	0.00
14/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2944	3	2944	3	0.00
14/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	2987	3	2987	3	0.00
14/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3262	3	3262	3	0.00
14/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3123	3	3123	3	0.00
14/02/2011	R207 On 02-February-12			Bond Future	8.93	91.0091	8.9280	91.0091	0.00
14/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	378	0	378	0	0.00
14/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	116	0	116	0	0.00
14/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	639	1	639	1	0.00
14/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R208 On 05-May-11			Bond Future	8.61	88.4529	8.6080	88.4529	190.00
14/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1458	1	1458	1	0.00
14/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1597	2	1597	2	0.00
14/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1327	1	1327	1	0.00
14/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2288	2	2288	2	0.00
14/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1948	2	1948	2	0.00
14/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2114	2	2114	2	0.00
14/02/2011	R208 On 04-August-11			Bond Future	8.71	89.7098	8.7140	89.7098	0.00
14/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1397	1	1397	1	0.00
14/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1502	1	1502	1	0.00
14/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1296	1	1296	1	0.00
14/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4397	4	4397	4	0.00
14/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	3989	4	3989	4	0.00
14/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4190	4	4190	4	0.00
14/02/2011	R208 On 03-November-11			Bond Future	8.82	87.5898	8.8210	87.5898	5,584.00
14/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2945	3	2945	3	0.00
14/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3090	3	3090	3	0.00
14/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2804	3	2804	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
14/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3504	4	3504	4	0.00
14/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3211	3	3211	3	0.00
14/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3355	3	3355	3	0.00
14/02/2011	R208 On 02-February-12			Bond Future	8.93	88.8781	8.9300	88.8781	0.00
14/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	392	0	392	0	0.00
14/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	671	1	671	1	0.00
14/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	112	0	112	0	0.00
14/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R209 On 05-May-11			Bond Future	8.68	75.8033	8.6800	75.8033	21,100.00
14/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1711	2	1711	2	0.00
14/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1549	1	1549	1	0.00
14/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1882	2	1882	2	0.00
14/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2947	3	2947	3	0.00
14/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3450	4	3450	4	0.00
14/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3192	3	3192	3	0.00
14/02/2011	R209 On 04-August-11			Bond Future	8.75	76.8777	8.7490	76.8777	0.00
14/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2556	2	2556	2	0.00
14/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2728	3	2728	3	0.00
14/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2390	2	2390	2	0.00
14/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10243	10	10243	10	0.00
14/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	585	1	585	1	0.00
14/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4843	5	4843	5	0.00
14/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4346	5	4346	5	0.00
14/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4590	5	4590	5	0.00
14/02/2011	R209 On 03-November-11			Bond Future	8.82	74.8293	8.8170	74.8293	1,029.00
14/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4002	4	4002	4	0.00
14/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3814	4	3814	4	0.00
14/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4195	4	4195	4	0.00
14/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4329	4	4329	4	0.00
14/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4746	5	4746	5	0.00
14/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4534	5	4534	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
14/02/2011	R209 On 02-February-12			Bond Future	8.88	75.9283	8.8840	75.9283	0.00
14/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	895	1	895	1	0.00
14/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	511	0	511	0	0.00
14/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1275	1	1275	1	0.00
14/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R211 On 05-May-11			Bond Future	1.64	105.3815	1.6380	105.3815	539.00
14/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2763	3	2763	3	0.00
14/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2492	2	2492	2	0.00
14/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3034	3	3034	3	0.00
14/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R212 On 05-May-11			Bond Future	2.50	103.0325	2.4950	103.0325	2,518.00
14/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2843	3	2843	3	0.00
14/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1869	2	1869	2	0.00
14/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2355	2	2355	2	0.00
14/02/2011	R213 On 05-May-11			Bond Future	8.77	84.6989	8.7660	84.6989	0.00
14/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6153	6	6153	6	0.00
14/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7066	7	7066	7	0.00
14/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6608	7	6608	7	0.00
14/02/2011	R213 On 04-August-11			Bond Future	8.84	85.9041	8.8440	85.9041	0.00
14/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7665	8	7665	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
14/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6756	7	6756	7	0.00
14/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7209	7	7209	7	0.00
14/02/2011	R213 On 03-November-11			Bond Future	8.92	83.5856	8.9220	83.5856	0.00
14/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	1783	2	0.00
14/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	973	1	0.00
14/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1377	2	0.00
14/02/2011	R213 On 02-February-12			Bond Future	9.00	84.8127	9.0020	84.8127	0.00
14/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	372	0	372	0	0.00
14/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	406	1	406	1	0.00
14/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	16	0	16	0	0.00
14/02/2011	TRT1 On 05-May-11			Index Future	340.19	339.7450	340.1910	339.7450	100.00
14/02/2011	TRT1 On 04-August-11			Index Future	344.85	344.3970	344.8500	344.3970	0.00
15/02/2011	AL7T On 05-May-11			Index Future	373.09	373.1360	373.0910	373.1360	30.00
15/02/2011	AL7T On 04-August-11			Index Future	378.36	378.3990	378.3550	378.3990	0.00
15/02/2011	ALBI On 05-May-11			Index Future	343.83	343.6640	343.8280	343.6640	1,064.00
15/02/2011	ALBI On 04-August-11			Index Future	348.68	348.5110	348.6800	348.5110	0.00
15/02/2011	CRD1 On 05-May-11			Index Future	154.53	154.4570	154.5340	154.4570	2.00
15/02/2011	CRD1 On 04-August-11			Index Future	156.65	156.5720	156.6510	156.5720	0.00
15/02/2011	GOVI On 05-May-11			GOVI	344.69	344.5350	344.6860	344.5350	208.00
15/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
15/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
15/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
15/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	43240	4	43240	4	0.00
15/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	43040	4	43040	4	0.00
15/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	43140	4	43140	4	0.00
15/02/2011	GOVI On 04-August-11			GOVI	349.55	349.3940	349.5500	349.3940	0.00
15/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	15500	1	15500	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
15/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	15400	1	15400	1	0.00
15/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	15600	1	15600	1	0.00
15/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
15/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
15/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
15/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2011	IGOV On 05-May-11			Index Future	148.98	148.9530	148.9770	148.9530	58.00
15/02/2011	IGOV On 04-August-11			Index Future	151.08	151.0530	151.0790	151.0530	0.00
15/02/2011	ILBI On 05-May-11			Index Future	402.85	402.7920	402.8460	402.7920	336.00
15/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4250	5.5760	94.4250	5,000.00
15/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4170	5.6020	94.4170	6,040.00
15/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.65	94.3660	5.6520	94.3660	2,000.00
15/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.66	94.3460	5.6630	94.3460	3,001.00
15/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2970	5.7010	94.2970	3,890.00
15/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.78	94.2300	5.7760	94.2300	2,000.00
15/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.96	94.0240	5.9550	94.0240	15,390.00
15/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6040	6.4030	93.6040	5,390.00
15/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.80	93.1950	6.8040	93.1950	790.00
15/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7480	7.2570	92.7480	2,890.00
15/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3070	7.6870	92.3070	44,510.00
15/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	490.00
15/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
15/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	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
15/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
15/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/02/2011	OTH1 On 05-May-11			Index Future	338.84	338.6030	338.8390	338.6030	3.00
15/02/2011	OTH1 On 04-August-11			Index Future	343.62	343.3790	343.6200	343.3790	0.00
15/02/2011	R157 On 05-May-11			Bond Future	7.92	122.1982	7.9180	122.1982	2,605.00
15/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	759	1	759	1	0.00
15/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	845	1	845	1	0.00
15/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	604	1	604	1	0.00
15/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	678	1	678	1	0.00
15/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1569	2	1569	2	0.00
15/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1701	2	1701	2	0.00
15/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1326	1	1326	1	0.00
15/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1445	1	1445	1	0.00
15/02/2011	R157 On 04-August-11			Bond Future	8.09	123.9399	8.0880	123.9399	0.00
15/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	668	1	668	1	0.00
15/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	612	1	612	1	0.00
15/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	727	1	727	1	0.00
15/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2807	3	2807	3	0.00
15/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3083	3	3083	3	0.00
15/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2943	3	2943	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
15/02/2011	R157 On 03-November-11			Bond Future	8.27	118.8902	8.2730	118.8902	3,694.00
15/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1865	2	1865	2	0.00
15/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1960	2	1960	2	0.00
15/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1773	2	1773	2	0.00
15/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2035	2	2035	2	0.00
15/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1863	2	1863	2	0.00
15/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1947	2	1947	2	0.00
15/02/2011	R157 On 02-February-12			Bond Future	8.48	120.6428	8.4760	120.6428	0.00
15/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	80	0	80	0	0.00
15/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	247	0	247	0	0.00
15/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	87	0	87	0	0.00
15/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R186 On 05-May-11			Bond Future	8.71	118.9075	8.7130	118.9075	18,980.00
15/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2935	3	2935	3	0.00
15/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3184	3	3184	3	0.00
15/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	564	1	564	1	5,500.00
15/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2698	3	2698	3	0.00
15/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2820	3	2820	3	0.00
15/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7540	8	7540	8	0.00
15/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2373	2	2373	2	0.00
15/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2589	3	2589	3	0.00
15/02/2011	R186 On 04-August-11			Bond Future	8.81	115.3194	8.8070	115.3194	0.00
15/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1857	2	1857	2	0.00
15/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2007	2	2007	2	0.00
15/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1714	2	1714	2	0.00
15/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7495	8	7495	8	0.00
15/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6807	7	6807	7	0.00
15/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7146	7	7146	7	0.00
15/02/2011	R186 On 03-November-11			Bond Future	8.90	116.9556	8.8990	116.9556	12,965.00
15/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5385	5	5385	5	0.00
15/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5148	5	5148	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
15/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5627	6	5627	6	0.00
15/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4279	4	4279	4	0.00
15/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4690	5	4690	5	0.00
15/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4481	5	4481	5	0.00
15/02/2011	R186 On 02-February-12			Bond Future	8.99	113.3787	8.9920	113.3787	0.00
15/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	71	0	71	0	0.00
15/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	511	0	511	0	0.00
15/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	372	1	372	1	0.00
15/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R201 On 05-May-11			Bond Future	7.76	106.4108	7.7560	106.4108	484.00
15/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	830	1	830	1	0.00
15/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	913	1	913	1	0.00
15/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	750	1	750	1	0.00
15/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	927	1	927	1	0.00
15/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	774	1	774	1	0.00
15/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	849	1	849	1	0.00
15/02/2011	R201 On 04-August-11			Bond Future	7.94	103.5172	7.9360	103.5172	0.00
15/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	396	0	396	0	0.00
15/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	360	0	360	0	0.00
15/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	438	0	438	0	0.00
15/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2333	2	2333	2	0.00
15/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2557	3	2557	3	0.00
15/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2442	2	2442	2	0.00
15/02/2011	R201 On 03-November-11			Bond Future	8.13	104.9870	8.1300	104.9870	0.00
15/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1225	1	1225	1	0.00
15/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1293	1	1293	1	0.00
15/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1160	1	1160	1	0.00
15/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1654	2	1654	2	0.00
15/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1512	2	1512	2	0.00
15/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1581	2	1581	2	0.00
15/02/2011	R201 On 02-February-12			Bond Future	8.34	102.1222	8.3440	102.1222	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
15/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	364	0	364	0	0.00
15/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	111	0	111	0	0.00
15/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	238	0	238	0	0.00
15/02/2011	R202 On 05-May-11			Bond Future	0.45	165.8806	0.4470	165.8806	10,089.00
15/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
15/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
15/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
15/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R203 On 05-May-11			Bond Future	8.37	100.5882	8.3730	100.5882	516.00
15/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1063	1	1063	1	0.00
15/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	960	1	960	1	0.00
15/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1173	1	1173	1	0.00
15/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1526	2	1526	2	0.00
15/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1800	2	1800	2	0.00
15/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1660	2	1660	2	0.00
15/02/2011	R203 On 04-August-11			Bond Future	8.51	102.0221	8.5120	102.0221	0.00
15/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	973	1	973	1	0.00
15/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1053	1	1053	1	0.00
15/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	898	1	898	1	0.00
15/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3553	4	3553	4	0.00
15/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3229	3	3229	3	0.00
15/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3388	3	3388	3	0.00
15/02/2011	R203 On 03-November-11			Bond Future	8.66	99.3095	8.6570	99.3095	1,408.00
15/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2062	2	2062	2	0.00
15/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1957	2	1957	2	0.00
15/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2171	2	2171	2	0.00
15/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2650	3	2650	3	0.00
15/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2887	3	2887	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
15/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2766	3	2766	3	0.00
15/02/2011	R203 On 02-February-12			Bond Future	8.81	100.7687	8.8120	100.7687	0.00
15/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	51	0	51	0	0.00
15/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	481	1	481	1	0.00
15/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	266	0	266	0	0.00
15/02/2011	R204 On 05-May-11			Bond Future	8.51	100.2841	8.5070	100.2841	100.00
15/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1563	2	1563	2	0.00
15/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1703	2	1703	2	0.00
15/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1430	1	1430	1	0.00
15/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1740	2	1740	2	0.00
15/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1470	1	1470	1	0.00
15/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1601	2	1601	2	0.00
15/02/2011	R204 On 04-August-11			Bond Future	8.64	97.6790	8.6370	97.6790	0.00
15/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	900	1	900	1	0.00
15/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	827	1	827	1	0.00
15/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	979	1	979	1	0.00
15/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4125	4	4125	4	0.00
15/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4521	5	4521	5	0.00
15/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4319	4	4319	4	0.00
15/02/2011	R204 On 03-November-11			Bond Future	8.77	99.0665	8.7670	99.0665	1,871.00
15/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2714	3	2714	3	0.00
15/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2847	3	2847	3	0.00
15/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2577	3	2577	3	0.00
15/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	2918	3	2918	3	0.00
15/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2679	3	2679	3	0.00
15/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2800	3	2800	3	0.00
15/02/2011	R204 On 02-February-12			Bond Future	8.90	96.4950	8.9020	96.4950	0.00
15/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	480	1	480	1	0.00
15/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	724	1	724	1	0.00
15/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	235	0	235	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
15/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R206 On 05-May-11			Bond Future	7.41	102.5509	7.4050	102.5509	0.00
15/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	739	1	739	1	0.00
15/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	672	1	672	1	0.00
15/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	808	1	808	1	0.00
15/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	461	0	461	0	0.00
15/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	564	1	564	1	0.00
15/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	511	1	511	1	0.00
15/02/2011	R206 On 04-August-11			Bond Future	7.61	100.2467	7.6050	100.2467	0.00
15/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	345	0	0.00
15/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	379	0	379	0	0.00
15/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	315	0	315	0	0.00
15/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1755	2	1755	2	0.00
15/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1597	2	1597	2	0.00
15/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1674	2	1674	2	0.00
15/02/2011	R206 On 03-November-11			Bond Future	7.82	101.6687	7.8210	101.6687	0.00
15/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	945	1	945	1	0.00
15/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	895	1	895	1	0.00
15/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	995	1	995	1	0.00
15/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1036	1	1036	1	0.00
15/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1133	1	1133	1	0.00
15/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1085	1	1085	1	0.00
15/02/2011	R206 On 02-February-12			Bond Future	8.08	99.4028	8.0780	99.4028	0.00
15/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	49	0	49	0	0.00
15/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	224	0	224	0	0.00
15/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	137	0	137	0	0.00
15/02/2011	R207 On 05-May-11			Bond Future	8.57	94.3047	8.5710	94.3047	1,020.00
15/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1454	1	1454	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
15/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1591	2	1591	2	0.00
15/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1324	1	1324	1	0.00
15/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2020	2	2020	2	0.00
15/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1711	2	1711	2	0.00
15/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1862	2	1862	2	0.00
15/02/2011	R207 On 04-August-11			Bond Future	8.69	92.0108	8.6910	92.0108	0.00
15/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1371	1	1371	1	0.00
15/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1273	1	1273	1	0.00
15/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1473	1	1473	1	0.00
15/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3683	4	3683	4	0.00
15/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4059	4	4059	4	0.00
15/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3869	4	3869	4	0.00
15/02/2011	R207 On 03-November-11			Bond Future	8.81	93.3143	8.8060	93.3143	600.00
15/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2808	3	2808	3	0.00
15/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2944	3	2944	3	0.00
15/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2675	3	2675	3	0.00
15/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3252	3	3252	3	0.00
15/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	2977	3	2977	3	0.00
15/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3112	3	3112	3	0.00
15/02/2011	R207 On 02-February-12			Bond Future	8.93	91.0512	8.9270	91.0512	0.00
15/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	383	0	383	0	0.00
15/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	645	1	645	1	0.00
15/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	121	0	121	0	0.00
15/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	1	0	1	0	0.00
15/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R208 On 05-May-11			Bond Future	8.61	88.5193	8.6120	88.5193	190.00
15/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1436	1	1436	1	0.00
15/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1306	1	1306	1	0.00
15/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1574	2	1574	2	0.00
15/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1950	2	1950	2	0.00
15/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2292	2	2292	2	0.00
15/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2116	2	2116	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
15/02/2011	R208 On 04-August-11			Bond Future	8.72	89.7864	8.7190	89.7864	0.00
15/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1380	1	1380	1	0.00
15/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1485	2	1485	2	0.00
15/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1280	1	1280	1	0.00
15/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4410	4	4410	4	0.00
15/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4001	4	4001	4	0.00
15/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4203	4	4203	4	0.00
15/02/2011	R208 On 03-November-11			Bond Future	8.83	87.6646	8.8260	87.6646	5,591.00
15/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2925	3	2925	3	0.00
15/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2784	3	2784	3	0.00
15/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3069	3	3069	3	0.00
15/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3219	3	3219	3	0.00
15/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3513	4	3513	4	0.00
15/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3364	3	3364	3	0.00
15/02/2011	R208 On 02-February-12			Bond Future	8.93	88.9511	8.9340	88.9511	0.00
15/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	370	0	370	0	0.00
15/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	90	0	90	0	0.00
15/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	649	1	649	1	0.00
15/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R209 On 05-May-11			Bond Future	8.67	76.0537	8.6740	76.0537	21,100.00
15/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1716	2	1716	2	0.00
15/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1889	2	1889	2	0.00
15/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1554	2	1554	2	0.00
15/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3406	3	3406	3	0.00
15/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2906	3	2906	3	0.00
15/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3149	3	3149	3	0.00
15/02/2011	R209 On 04-August-11			Bond Future	8.74	77.1407	8.7430	77.1407	0.00
15/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2567	3	2567	3	0.00
15/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2740	3	2740	3	0.00
15/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2400	2	2400	2	0.00
15/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10280	10	10280	10	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
15/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	574	1	574	1	0.00
15/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4805	5	4805	5	0.00
15/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4310	4	4310	4	0.00
15/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4553	5	4553	5	0.00
15/02/2011	R209 On 03-November-11			Bond Future	8.81	75.0890	8.8110	75.0890	1,029.00
15/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4018	4	4018	4	0.00
15/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4212	4	4212	4	0.00
15/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3829	4	3829	4	0.00
15/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4714	5	4714	5	0.00
15/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4299	4	4299	4	0.00
15/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4502	5	4502	5	0.00
15/02/2011	R209 On 02-February-12			Bond Future	8.88	76.1924	8.8770	76.1924	0.00
15/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	949	1	949	1	0.00
15/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1330	1	1330	1	0.00
15/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	566	1	566	1	0.00
15/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R211 On 05-May-11			Bond Future	1.66	105.3759	1.6590	105.3759	539.00
15/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2646	3	2646	3	0.00
15/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	2917	3	2917	3	0.00
15/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2375	2	2375	2	0.00
15/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R212 On 05-May-11			Bond Future	2.50	103.1368	2.4960	103.1368	2,518.00
15/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2853	3	2853	3	0.00
15/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1879	2	1879	2	0.00
15/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2364	2	2364	2	0.00
15/02/2011	R213 On 05-May-11			Bond Future	8.75	84.8696	8.7540	84.8696	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
15/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6968	7	6968	7	0.00
15/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6055	6	6055	6	0.00
15/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6510	7	6510	7	0.00
15/02/2011	R213 On 04-August-11			Bond Future	8.83	86.0803	8.8320	86.0803	0.00
15/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6660	7	6660	7	0.00
15/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7569	8	7569	8	0.00
15/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7113	7	7113	7	0.00
15/02/2011	R213 On 03-November-11			Bond Future	8.91	83.7671	8.9100	83.7671	0.00
15/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1688	2	1688	2	0.00
15/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	878	1	878	1	0.00
15/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1282	1	1282	1	0.00
15/02/2011	R213 On 02-February-12			Bond Future	8.99	84.9992	8.9900	84.9992	0.00
15/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	78	0	78	0	0.00
15/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	466	0	466	0	0.00
15/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	313	0	313	0	0.00
15/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/02/2011	TRT1 On 05-May-11			Index Future	340.39	340.1910	340.3870	340.1910	100.00
15/02/2011	TRT1 On 04-August-11			Index Future	345.05	344.8500	345.0490	344.8500	0.00
16/02/2011	AL7T On 05-May-11			Index Future	373.46	373.0910	373.4570	373.0910	30.00
16/02/2011	AL7T On 04-August-11			Index Future	378.73	378.3550	378.7300	378.3550	0.00
16/02/2011	ALBI On 05-May-11			Index Future	344.06	343.8280	344.0560	343.8280	1,064.00
16/02/2011	ALBI On 04-August-11			Index Future	348.91	348.6800	348.9130	348.6800	0.00

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16/02/2011	CRD1 On 05-May-11			Index Future	154.64	154.5340	154.6410	154.5340	2.00
16/02/2011	CRD1 On 04-August-11			Index Future	156.76	156.6510	156.7600	156.6510	0.00
16/02/2011	GOVI On 05-May-11			GOVI	344.93	344.6860	344.9250	344.6860	208.00
16/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
16/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
16/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
16/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	40650	4	40650	4	0.00
16/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	40850	4	40850	4	0.00
16/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	40750	4	40750	4	0.00
16/02/2011	GOVI On 04-August-11			GOVI	349.79	349.5500	349.7940	349.5500	0.00
16/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	17940	2	17940	2	0.00
16/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	18040	2	18040	2	0.00
16/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	17840	2	17840	2	0.00
16/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
16/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
16/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
16/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2011	IGOV On 05-May-11			Index Future	148.92	148.9770	148.9230	148.9770	58.00
16/02/2011	IGOV On 04-August-11			Index Future	151.03	151.0790	151.0250	151.0790	0.00
16/02/2011	ILBI On 05-May-11			Index Future	402.82	402.8460	402.8160	402.8460	336.00
16/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4240	5.5750	94.4240	0.00
16/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.3980	5.5900	94.3980	6,040.00
16/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.65	94.3480	5.6510	94.3480	2,000.00
16/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.66	94.3370	5.6630	94.3370	3,001.00
16/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2990	5.6980	94.2990	3,890.00
16/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.80	94.2240	5.7960	94.2240	2,000.00
16/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.95	94.0450	5.9470	94.0450	15,390.00

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16/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5970	6.4160	93.5970	5,390.00
16/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.1960	6.8180	93.1960	1,090.00
16/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.25	92.7430	7.2540	92.7430	2,890.00
16/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.70	92.3130	7.7030	92.3130	44,510.00
16/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.03	91.9200	8.0300	91.9200	490.00
16/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
16/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
16/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
16/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/02/2011	OTH1 On 05-May-11			Index Future	339.01	338.8390	339.0120	338.8390	3.00
16/02/2011	OTH1 On 04-August-11			Index Future	343.80	343.6200	343.7980	343.6200	0.00
16/02/2011	R157 On 05-May-11			Bond Future	7.88	122.2267	7.8820	122.2267	2,605.00
16/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	813	1	813	1	0.00
16/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	904	1	904	1	0.00
16/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	728	1	728	1	0.00
16/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	649	1	649	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
16/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1599	2	1599	2	0.00
16/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1473	2	1473	2	0.00
16/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1239	1	1239	1	0.00
16/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1353	1	1353	1	0.00
16/02/2011	R157 On 04-August-11			Bond Future	8.05	123.9705	8.0490	123.9705	0.00
16/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	707	1	707	1	0.00
16/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	769	1	769	1	0.00
16/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	649	1	649	1	0.00
16/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	2971	3	2971	3	0.00
16/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2699	3	2699	3	0.00
16/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2833	3	2833	3	0.00
16/02/2011	R157 On 03-November-11			Bond Future	8.23	118.9188	8.2300	118.9188	3,694.00
16/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1940	2	1940	2	0.00
16/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1845	2	1845	2	0.00
16/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2037	2	2037	2	0.00
16/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1786	2	1786	2	0.00
16/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	1953	2	1953	2	0.00
16/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1868	2	1868	2	0.00
16/02/2011	R157 On 02-February-12			Bond Future	8.43	120.6729	8.4300	120.6729	0.00
16/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	234	0	234	0	0.00
16/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	67	0	67	0	0.00
16/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	401	0	401	0	0.00
16/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R186 On 05-May-11			Bond Future	8.71	119.1133	8.7050	119.1133	18,980.00
16/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2958	3	2958	3	0.00
16/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3209	3	3209	3	0.00
16/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2718	3	2718	3	0.00
16/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	566	1	566	1	5,500.00
16/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2765	3	2765	3	0.00
16/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7467	8	7467	8	0.00
16/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2323	2	2323	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
16/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2537	3	2537	3	0.00
16/02/2011	R186 On 04-August-11			Bond Future	8.80	115.5212	8.7990	115.5212	0.00
16/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1869	2	1869	2	0.00
16/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1726	2	1726	2	0.00
16/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2021	2	2021	2	0.00
16/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6747	7	6747	7	0.00
16/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7433	7	7433	7	0.00
16/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7084	7	7084	7	0.00
16/02/2011	R186 On 03-November-11			Bond Future	8.89	117.1625	8.8910	117.1625	12,965.00
16/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5415	5	5415	5	0.00
16/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5658	6	5658	6	0.00
16/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5177	5	5177	5	0.00
16/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4647	5	4647	5	0.00
16/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4238	4	4238	4	0.00
16/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4438	4	4438	4	0.00
16/02/2011	R186 On 02-February-12			Bond Future	8.98	113.5904	8.9830	113.5904	0.00
16/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	150	0	150	0	0.00
16/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	590	1	590	1	0.00
16/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	292	0	292	0	0.00
16/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R201 On 05-May-11			Bond Future	7.73	106.4329	7.7250	106.4329	484.00
16/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	875	1	875	1	0.00
16/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	792	1	792	1	0.00
16/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	960	1	960	1	0.00
16/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	723	1	723	1	0.00
16/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	871	1	871	1	0.00
16/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	796	1	796	1	0.00
16/02/2011	R201 On 04-August-11			Bond Future	7.90	103.5407	7.9020	103.5407	0.00
16/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	418	0	418	0	0.00
16/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	462	0	462	0	0.00
16/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	380	0	380	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
16/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2477	3	2477	3	0.00
16/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2257	2	2257	2	0.00
16/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2364	2	2364	2	0.00
16/02/2011	R201 On 03-November-11			Bond Future	8.09	105.0089	8.0930	105.0089	0.00
16/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1270	1	1270	1	0.00
16/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1203	1	1203	1	0.00
16/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1340	1	1340	1	0.00
16/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1458	2	1458	2	0.00
16/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1596	2	1596	2	0.00
16/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1525	2	1525	2	0.00
16/02/2011	R201 On 02-February-12			Bond Future	8.30	102.1475	8.3040	102.1475	0.00
16/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	10	0	10	0	0.00
16/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	263	0	263	0	0.00
16/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	137	0	137	0	0.00
16/02/2011	R202 On 05-May-11			Bond Future	0.45	165.8806	0.4470	165.8806	10,089.00
16/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
16/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
16/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
16/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R203 On 05-May-11			Bond Future	8.34	100.6413	8.3370	100.6413	516.00
16/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1132	1	1132	1	0.00
16/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1247	1	1247	1	0.00
16/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	1024	1	1024	1	0.00
16/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1690	2	1690	2	0.00
16/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1426	2	1426	2	0.00
16/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1554	2	1554	2	0.00
16/02/2011	R203 On 04-August-11			Bond Future	8.47	102.0778	8.4740	102.0778	0.00
16/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	1025	1	1025	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
16/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	947	1	947	1	0.00
16/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1108	1	1108	1	0.00
16/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3108	3	3108	3	0.00
16/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3425	4	3425	4	0.00
16/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3264	3	3264	3	0.00
16/02/2011	R203 On 03-November-11			Bond Future	8.62	99.3675	8.6180	99.3675	1,408.00
16/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2140	2	2140	2	0.00
16/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2252	2	2252	2	0.00
16/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	2031	2	2031	2	0.00
16/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2787	3	2787	3	0.00
16/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2557	3	2557	3	0.00
16/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2670	3	2670	3	0.00
16/02/2011	R203 On 02-February-12			Bond Future	8.77	100.8286	8.7700	100.8286	0.00
16/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	129	0	129	0	0.00
16/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	301	0	301	0	0.00
16/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	86	0	86	0	0.00
16/02/2011	R204 On 05-May-11			Bond Future	8.48	100.2624	8.4830	100.2624	100.00
16/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1620	2	1620	2	0.00
16/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1483	1	1483	1	0.00
16/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1763	2	1763	2	0.00
16/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1400	1	1400	1	0.00
16/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1663	2	1663	2	0.00
16/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1528	2	1528	2	0.00
16/02/2011	R204 On 04-August-11			Bond Future	8.61	97.6580	8.6110	97.6580	0.00
16/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	933	1	933	1	0.00
16/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	1014	1	1014	1	0.00
16/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	857	1	857	1	0.00
16/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4415	5	4415	5	0.00
16/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4023	4	4023	4	0.00
16/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4216	4	4216	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
16/02/2011	R204 On 03-November-11			Bond Future	8.74	99.0462	8.7410	99.0462	1,871.00
16/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2777	3	2777	3	0.00
16/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2637	3	2637	3	0.00
16/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2911	3	2911	3	0.00
16/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2611	3	2611	3	0.00
16/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	2846	3	2846	3	0.00
16/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2731	3	2731	3	0.00
16/02/2011	R204 On 02-February-12			Bond Future	8.87	96.4704	8.8730	96.4704	0.00
16/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	623	0	623	0	0.00
16/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	378	0	378	0	0.00
16/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	866	1	866	1	0.00
16/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R206 On 05-May-11			Bond Future	7.36	102.5941	7.3570	102.5941	0.00
16/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	801	1	801	1	0.00
16/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	874	1	874	1	0.00
16/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	731	1	731	1	0.00
16/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	508	1	508	1	0.00
16/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	412	0	412	0	0.00
16/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	458	1	458	1	0.00
16/02/2011	R206 On 04-August-11			Bond Future	7.55	100.2925	7.5520	100.2925	0.00
16/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	375	0	375	0	0.00
16/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	344	0	344	0	0.00
16/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	411	0	411	0	0.00
16/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1514	2	1514	2	0.00
16/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1668	2	1668	2	0.00
16/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1589	2	1589	2	0.00
16/02/2011	R206 On 03-November-11			Bond Future	7.76	101.7140	7.7610	101.7140	0.00
16/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	1001	1	1001	1	0.00
16/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	1053	1	1053	1	0.00
16/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	950	1	950	1	0.00
16/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1070	1	1070	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
16/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	976	1	976	1	0.00
16/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1023	1	1023	1	0.00
16/02/2011	R206 On 02-February-12			Bond Future	8.01	99.4483	8.0090	99.4483	0.00
16/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	72	0	72	0	0.00
16/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	103	0	103	0	0.00
16/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	16	0	16	0	0.00
16/02/2011	R207 On 05-May-11			Bond Future	8.55	94.3105	8.5470	94.3105	1,020.00
16/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1509	1	1509	1	0.00
16/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1375	1	1375	1	0.00
16/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1650	2	1650	2	0.00
16/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1633	2	1633	2	0.00
16/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	1934	2	1934	2	0.00
16/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	1779	2	1779	2	0.00
16/02/2011	R207 On 04-August-11			Bond Future	8.67	92.0163	8.6660	92.0163	0.00
16/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1414	1	1414	1	0.00
16/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1518	1	1518	1	0.00
16/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1314	1	1314	1	0.00
16/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	3961	4	3961	4	0.00
16/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3589	4	3589	4	0.00
16/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3772	4	3772	4	0.00
16/02/2011	R207 On 03-November-11			Bond Future	8.78	93.3252	8.7800	93.3252	600.00
16/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2873	3	2873	3	0.00
16/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2738	3	2738	3	0.00
16/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3012	3	3012	3	0.00
16/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	2904	3	2904	3	0.00
16/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3174	3	3174	3	0.00
16/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3036	3	3036	3	0.00
16/02/2011	R207 On 02-February-12			Bond Future	8.90	91.0564	8.8990	91.0564	0.00
16/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	531	0	531	0	0.00
16/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	268	0	268	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
16/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	792	1	792	1	0.00
16/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R208 On 05-May-11			Bond Future	8.59	88.4952	8.5880	88.4952	190.00
16/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1491	1	1491	1	0.00
16/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1633	2	1633	2	0.00
16/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1357	1	1357	1	0.00
16/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2197	2	2197	2	0.00
16/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	1863	2	1863	2	0.00
16/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2026	2	2026	2	0.00
16/02/2011	R208 On 04-August-11			Bond Future	8.69	89.7569	8.6940	89.7569	0.00
16/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1424	1	1424	1	0.00
16/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1532	1	1532	1	0.00
16/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1322	1	1322	1	0.00
16/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4305	4	4305	4	0.00
16/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	3901	4	3901	4	0.00
16/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4099	4	4099	4	0.00
16/02/2011	R208 On 03-November-11			Bond Future	8.80	87.6358	8.8000	87.6358	5,591.00
16/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2993	3	2993	3	0.00
16/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3140	3	3140	3	0.00
16/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2851	3	2851	3	0.00
16/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3430	4	3430	4	0.00
16/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3140	3	3140	3	0.00
16/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3282	3	3282	3	0.00
16/02/2011	R208 On 02-February-12			Bond Future	8.91	88.9286	8.9080	88.9286	0.00
16/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	516	0	516	0	0.00
16/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	795	1	795	1	0.00
16/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	236	0	236	0	0.00
16/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R209 On 05-May-11			Bond Future	8.67	76.1024	8.6720	76.1024	21,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1709	2	1709	2	0.00
16/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1546	2	1546	2	0.00
16/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1881	2	1881	2	0.00
16/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2881	3	2881	3	0.00
16/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3382	3	3382	3	0.00
16/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3125	3	3125	3	0.00
16/02/2011	R209 On 04-August-11			Bond Future	8.74	77.1887	8.7410	77.1887	0.00
16/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2564	3	2564	3	0.00
16/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2737	3	2737	3	0.00
16/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2397	2	2397	2	0.00
16/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10288	10	10288	10	0.00
16/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	566	1	566	1	0.00
16/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4786	5	4786	5	0.00
16/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4291	4	4291	4	0.00
16/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4534	5	4534	5	0.00
16/02/2011	R209 On 03-November-11			Bond Future	8.81	75.1364	8.8090	75.1364	1,029.00
16/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4018	4	4018	4	0.00
16/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3829	4	3829	4	0.00
16/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4212	4	4212	4	0.00
16/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4283	4	4283	4	0.00
16/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4698	5	4698	5	0.00
16/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4486	5	4486	5	0.00
16/02/2011	R209 On 02-February-12			Bond Future	8.88	76.2469	8.8750	76.2469	0.00
16/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	965	1	965	1	0.00
16/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	581	1	581	1	0.00
16/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1345	1	1345	1	0.00
16/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R211 On 05-May-11			Bond Future	1.66	105.2587	1.6610	105.2587	539.00
16/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	2635	3	2635	3	0.00
16/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	2906	3	2906	3	0.00
16/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2363	2	2363	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
16/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R212 On 05-May-11			Bond Future	2.50	103.1273	2.4960	103.1273	2,518.00
16/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2853	3	2853	3	0.00
16/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1879	2	1879	2	0.00
16/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2364	2	2364	2	0.00
16/02/2011	R213 On 05-May-11			Bond Future	8.74	84.9675	8.7420	84.9675	0.00
16/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5957	6	5957	6	0.00
16/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6870	7	6870	7	0.00
16/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6412	7	6412	7	0.00
16/02/2011	R213 On 04-August-11			Bond Future	8.82	86.1767	8.8190	86.1767	0.00
16/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7464	8	7464	8	0.00
16/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6555	7	6555	7	0.00
16/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7008	7	7008	7	0.00
16/02/2011	R213 On 03-November-11			Bond Future	8.90	83.8620	8.8970	83.8620	0.00
16/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1585	2	1585	2	0.00
16/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	775	1	775	1	0.00
16/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1179	1	1179	1	0.00
16/02/2011	R213 On 02-February-12			Bond Future	8.98	85.0926	8.9760	85.0926	0.00
16/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	187	0	187	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
16/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	575	0	575	0	0.00
16/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	204	0	204	0	0.00
16/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2011	TRT1 On 05-May-11			Index Future	340.67	340.3870	340.6650	340.3870	100.00
16/02/2011	TRT1 On 04-August-11			Index Future	345.33	345.0490	345.3330	345.0490	0.00