



Derivatives Monthly Statistics Report

For March 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	AL7T On 05-May-11			Index Future	368.89	369.5350	368.8870	369.5350	30.00
01/03/2011	AL7T On 04-August-11			Index Future	374.13	374.7800	374.1260	374.7800	0.00
01/03/2011	ALBI On 05-May-11			Index Future	339.90	340.4150	339.9030	340.4150	1,064.00
01/03/2011	ALBI On 04-August-11			Index Future	344.73	345.2470	344.7310	345.2470	0.00
01/03/2011	CRD1 On 05-May-11			Index Future	154.08	154.1940	154.0840	154.1940	2.00
01/03/2011	CRD1 On 04-August-11			Index Future	156.20	156.3100	156.1990	156.3100	0.00
01/03/2011	GOVI On 05-May-11			GOVI	341.21	341.7070	341.2140	341.7070	208.00
01/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	77760	7	77760	7	0.00
01/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	77960	7	77960	7	0.00
01/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	77860	7	77860	7	0.00
01/03/2011	GOVI On 04-August-11			GOVI	346.06	346.5580	346.0610	346.5580	0.00
01/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	19490	1	19490	1	0.00
01/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	19290	1	19290	1	0.00
01/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	19390	1	19390	1	0.00
01/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2011	IGOV On 05-May-11			Index Future	150.28	150.1600	150.2810	150.1600	60.00
01/03/2011	IGOV On 04-August-11			Index Future	152.42	152.2920	152.4160	152.2920	0.00

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01/03/2011	ILBI On 05-May-11			Index Future	406.34	405.9810	406.3350	405.9810	336.00
01/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4000	5.5950	94.4000	6,040.00
01/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3400	5.6280	94.3400	2,000.00
01/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3000	5.6780	94.3000	3,001.00
01/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2600	5.6990	94.2600	3,890.00
01/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2000	5.7160	94.2000	2,000.00
01/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.83	94.1400	5.8270	94.1400	0.00
01/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0000	5.9350	94.0000	14,390.00
01/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5800	6.4170	93.5800	5,390.00
01/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1800	6.8420	93.1800	1,290.00
01/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.27	92.7400	7.2690	92.7400	2,890.00
01/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3300	7.6940	92.3300	44,510.00
01/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	490.00
01/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

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01/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2011	OTH1 On 05-May-11			Index Future	332.46	333.0780	332.4640	333.0780	3.00
01/03/2011	OTH1 On 04-August-11			Index Future	337.19	337.8060	337.1870	337.8060	0.00
01/03/2011	R157 On 05-May-11			Bond Future	7.88	122.4385	7.8750	122.4385	2,605.00
01/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	684	1	684	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	774	1	774	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	526	1	526	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	601	1	601	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1317	1	1317	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1448	1	1448	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1080	1	1080	1	0.00
01/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1195	1	1195	1	0.00
01/03/2011	R157 On 04-August-11			Bond Future	8.04	124.1963	8.0390	124.1963	0.00
01/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	619	1	619	1	0.00
01/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	679	1	679	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	565	1	565	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2849	3	2849	3	0.00
01/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2571	3	2571	3	0.00
01/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2707	3	2707	3	0.00
01/03/2011	R157 On 03-November-11			Bond Future	8.22	119.1449	8.2210	119.1449	3,694.00
01/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1908	2	1908	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1814	2	1814	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2005	2	2005	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	1722	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1889	2	1889	2	0.00
01/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1804	2	1804	2	0.00
01/03/2011	R157 On 02-February-12			Bond Future	8.42	120.9036	8.4190	120.9036	0.00

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01/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2339	2	2339	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2249	2	2249	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2432	2	2432	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1995	2	1995	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2145	2	2145	2	0.00
01/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2068	2	2068	2	0.00
01/03/2011	R186 On 05-May-11			Bond Future	9.04	116.3425	9.0390	116.3425	18,980.00
01/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1301	1	1301	1	0.00
01/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1461	2	1461	2	0.00
01/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	125	0	125	0	5,500.00
01/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1153	1	1153	1	0.00
01/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4271	4	4271	4	0.00
01/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10097	10	10097	10	0.00
01/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3646	4	3646	4	0.00
01/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3952	4	3952	4	0.00
01/03/2011	R186 On 04-August-11			Bond Future	9.14	112.7160	9.1430	112.7160	0.00
01/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	975	1	975	1	0.00
01/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	887	1	887	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1070	1	1070	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8896	9	8896	9	0.00
01/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9694	10	9694	10	0.00
01/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9290	9	9290	9	0.00
01/03/2011	R186 On 03-November-11			Bond Future	9.25	114.3155	9.2480	114.3155	12,982.00
01/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3753	4	3753	4	0.00
01/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3948	4	3948	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3563	4	3563	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6186	6	6186	6	0.00
01/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5681	6	5681	6	0.00
01/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5929	6	5929	6	0.00
01/03/2011	R186 On 02-February-12			Bond Future	9.35	110.7048	9.3520	110.7048	0.00
01/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4025	4	4025	4	0.00
01/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4212	4	4212	4	0.00
01/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3844	4	3844	4	0.00

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01/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7331	7	7331	7	0.00
01/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6816	7	6816	7	0.00
01/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7069	7	7069	7	0.00
01/03/2011	R201 On 05-May-11			Bond Future	7.49	107.3548	7.4860	107.3548	484.00
01/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1225	1	1225	1	0.00
01/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1336	1	1336	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1119	1	1119	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	438	0	438	0	0.00
01/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	339	0	0.00
01/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	386	0	386	0	0.00
01/03/2011	R201 On 04-August-11			Bond Future	7.64	104.4830	7.6390	104.4830	0.00
01/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	580	1	580	1	0.00
01/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	633	1	633	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	529	1	529	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1847	2	1847	2	0.00
01/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1649	2	1649	2	0.00
01/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1746	2	1746	2	0.00
01/03/2011	R201 On 03-November-11			Bond Future	7.81	105.9609	7.8080	105.9609	0.00
01/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1604	2	1604	2	0.00
01/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1524	2	1524	2	0.00
01/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1686	2	1686	2	0.00
01/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1019	1	1019	1	0.00
01/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1132	1	1132	1	0.00
01/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1075	1	1075	1	0.00
01/03/2011	R201 On 02-February-12			Bond Future	7.99	103.1172	7.9880	103.1172	0.00
01/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1958	2	1958	2	0.00
01/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1883	2	1883	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2034	2	2034	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1242	1	1242	1	0.00
01/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1344	1	1344	1	0.00
01/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1292	1	1292	1	0.00
01/03/2011	R202 On 05-May-11			Bond Future	0.33	168.5217	0.3290	168.5217	10,489.00
01/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	42	42656	42	0.00

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01/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	43	43684	43	0.00
01/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	41	41617	41	0.00
01/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R203 On 05-May-11			Bond Future	8.46	100.3279	8.4630	100.3279	516.00
01/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	727	1	727	1	0.00
01/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	641	1	641	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	821	1	821	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1608	2	1608	2	0.00
01/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1915	2	1915	2	0.00
01/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1757	2	1757	2	0.00
01/03/2011	R203 On 04-August-11			Bond Future	8.61	101.7671	8.6050	101.7671	0.00
01/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	744	1	744	1	0.00
01/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	677	1	677	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	813	1	813	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3420	3	3420	3	0.00
01/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	4	3763	4	0.00
01/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3590	4	3590	4	0.00
01/03/2011	R203 On 03-November-11			Bond Future	8.76	99.0466	8.7570	99.0466	1,416.00
01/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1803	2	1803	2	0.00
01/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1904	2	1904	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	1705	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3080	3	3080	3	0.00
01/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2829	3	2829	3	0.00
01/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2953	3	2953	3	0.00
01/03/2011	R203 On 02-February-12			Bond Future	8.92	100.5081	8.9160	100.5081	0.00
01/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2420	2	2420	2	0.00
01/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2526	3	2526	3	0.00
01/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2317	2	2317	2	0.00
01/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3242	3	3242	3	0.00
01/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3022	3	3022	3	0.00
01/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3130	3	3130	3	0.00

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01/03/2011	R204 On 05-May-11			Bond Future	8.66	99.6463	8.6560	99.6463	100.00
01/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	950	1	950	1	0.00
01/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1064	1	1064	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	844	1	844	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1958	2	1958	2	0.00
01/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1635	2	1635	2	0.00
01/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1792	2	1792	2	0.00
01/03/2011	R204 On 04-August-11			Bond Future	8.79	97.0460	8.7910	97.0460	0.00
01/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	642	1	642	1	0.00
01/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	703	1	703	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	584	1	584	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5083	5	5083	5	0.00
01/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4653	5	4653	5	0.00
01/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4866	5	4866	5	0.00
01/03/2011	R204 On 03-November-11			Bond Future	8.93	98.4185	8.9300	98.4185	1,876.00
01/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2285	2	2285	2	0.00
01/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2170	2	2170	2	0.00
01/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2404	3	2404	3	0.00
01/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3060	3	3060	3	0.00
01/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3335	3	3335	3	0.00
01/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3195	3	3195	3	0.00
01/03/2011	R204 On 02-February-12			Bond Future	9.07	95.8393	9.0720	95.8393	0.00
01/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2954	3	2954	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2833	3	2833	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3077	3	3077	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3184	3	3184	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3428	3	3428	3	0.00
01/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3305	3	3305	3	0.00
01/03/2011	R206 On 05-May-11			Bond Future	7.21	103.1597	7.2120	103.1597	0.00
01/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	950	1	950	1	0.00
01/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	866	1	866	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1036	1	1036	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	225	0	225	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	294	0	294	0	0.00
01/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	258	0	258	0	0.00
01/03/2011	R206 On 04-August-11			Bond Future	7.39	100.8741	7.3850	100.8741	0.00
01/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	417	0	417	0	0.00
01/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	380	0	380	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	459	0	459	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1197	1	1197	1	0.00
01/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1339	1	1339	1	0.00
01/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1265	1	1265	1	0.00
01/03/2011	R206 On 03-November-11			Bond Future	7.58	102.3004	7.5770	102.3004	0.00
01/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1117	1	1117	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1175	1	1175	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1060	1	1060	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	817	1	817	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	735	1	735	1	0.00
01/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	775	1	775	1	0.00
01/03/2011	R206 On 02-February-12			Bond Future	7.80	100.0473	7.7970	100.0473	0.00
01/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1258	1	1258	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1310	1	1310	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1207	1	1207	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	938	1	938	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	866	1	866	1	0.00
01/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	901	1	901	1	0.00
01/03/2011	R207 On 05-May-11			Bond Future	8.75	93.4281	8.7510	93.4281	1,020.00
01/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	845	1	845	1	0.00
01/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	949	1	949	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	748	1	748	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2468	2	2468	2	0.00
01/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2093	2	2093	2	0.00
01/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2277	2	2277	2	0.00
01/03/2011	R207 On 04-August-11			Bond Future	8.88	91.1255	8.8770	91.1255	0.00
01/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	960	1	960	1	0.00
01/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1042	1	1042	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	884	1	884	1	0.00
01/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4699	5	4699	5	0.00
01/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4280	4	4280	4	0.00
01/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4486	4	4486	4	0.00
01/03/2011	R207 On 03-November-11			Bond Future	9.00	92.4154	9.0020	92.4154	600.00
01/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2237	2	2237	2	0.00
01/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2121	2	2121	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2357	2	2357	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3444	3	3444	3	0.00
01/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3752	4	3752	4	0.00
01/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3595	4	3595	4	0.00
01/03/2011	R207 On 02-February-12			Bond Future	9.13	90.1412	9.1300	90.1412	0.00
01/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2966	3	2966	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2842	3	2842	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3093	3	3093	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3509	3	3509	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3782	4	3782	4	0.00
01/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3643	4	3643	4	0.00
01/03/2011	R208 On 05-May-11			Bond Future	8.84	87.2859	8.8440	87.2859	190.00
01/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	725	1	725	1	0.00
01/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	638	1	638	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	820	1	820	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2583	2	2583	2	0.00
01/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3011	3	3011	3	0.00
01/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2792	3	2792	3	0.00
01/03/2011	R208 On 04-August-11			Bond Future	8.96	88.5356	8.9590	88.5356	0.00
01/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	859	1	859	1	0.00
01/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	936	1	936	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	787	1	787	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5318	5	5318	5	0.00
01/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4853	5	4853	5	0.00
01/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5082	5	5082	5	0.00
01/03/2011	R208 On 03-November-11			Bond Future	9.08	86.3924	9.0760	86.3924	5,602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2198	2	2198	2	0.00
01/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2318	2	2318	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2081	2	2081	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4234	4	4234	4	0.00
01/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3892	4	3892	4	0.00
01/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4061	4	4061	4	0.00
01/03/2011	R208 On 02-February-12			Bond Future	9.19	87.6707	9.1940	87.6707	0.00
01/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3070	3	3070	3	0.00
01/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3202	3	3202	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2941	3	2941	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4296	4	4296	4	0.00
01/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3999	4	3999	4	0.00
01/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4145	4	4145	4	0.00
01/03/2011	R209 On 05-May-11			Bond Future	9.06	73.3171	9.0630	73.3171	21,100.00
01/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	519	1	519	1	0.00
01/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	601	1	601	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	447	1	447	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5351	5	5351	5	0.00
01/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4669	4	4669	4	0.00
01/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5003	5	5003	5	0.00
01/03/2011	R209 On 04-August-11			Bond Future	9.14	74.3720	9.1420	74.3720	0.00
01/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1297	1	1297	1	0.00
01/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1410	2	1410	2	0.00
01/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1193	1	1193	1	0.00
01/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7571	8	7571	8	0.00
01/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	952	1	952	1	0.00
01/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6684	6	6684	6	0.00
01/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6067	6	6067	6	0.00
01/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6369	6	6369	6	0.00
01/03/2011	R209 On 03-November-11			Bond Future	9.22	72.2814	9.2210	72.2814	1,033.00
01/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2464	3	2464	3	0.00
01/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2326	2	2326	2	0.00
01/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2610	3	2610	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5825	6	5825	6	0.00
01/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6339	6	6339	6	0.00
01/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6077	6	6077	6	0.00
01/03/2011	R209 On 02-February-12			Bond Future	9.30	73.3466	9.2990	73.3466	0.00
01/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3676	4	3676	4	0.00
01/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3516	4	3516	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3840	4	3840	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5688	6	5688	6	0.00
01/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6128	6	6128	6	0.00
01/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5904	6	5904	6	0.00
01/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	1.5870	105.6670	539.00
01/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3049	3	3049	3	0.00
01/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2777	3	2777	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3319	3	3319	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0715	2.3980	104.0715	2,518.00
01/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1918	2	1918	2	0.00
01/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	944	1	944	1	0.00
01/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1430	1	1430	1	0.00
01/03/2011	R213 On 05-May-11			Bond Future	9.09	82.4793	9.0860	82.4793	0.00
01/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8699	9	8699	9	0.00
01/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9612	9	9612	9	0.00
01/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9154	9	9154	9	0.00
01/03/2011	R213 On 04-August-11			Bond Future	9.17	83.6642	9.1730	83.6642	0.00
01/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10242	10	10242	10	0.00
01/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9333	9	9333	9	0.00
01/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9786	10	9786	10	0.00
01/03/2011	R213 On 03-November-11			Bond Future	9.26	81.3029	9.2620	81.3029	0.00
01/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4406	4	4406	4	0.00
01/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3595	3	3595	3	0.00
01/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3999	4	3999	4	0.00
01/03/2011	R213 On 02-February-12			Bond Future	9.35	82.5051	9.3510	82.5051	0.00
01/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3056	3	3056	3	0.00
01/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2278	2	2278	2	0.00
01/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2665	3	2665	3	0.00
01/03/2011	TRT1 On 05-May-11			Index Future	336.97	337.4520	336.9690	337.4520	100.00
01/03/2011	TRT1 On 04-August-11			Index Future	341.59	342.0830	341.5940	342.0830	0.00
02/03/2011	AL7T On 05-May-11			Index Future	370.84	368.8870	370.8420	368.8870	30.00
02/03/2011	AL7T On 04-August-11			Index Future	376.11	374.1260	376.1120	374.1260	0.00
02/03/2011	ALBI On 05-May-11			Index Future	341.57	339.9030	341.5670	339.9030	1,064.00
02/03/2011	ALBI On 04-August-11			Index Future	346.42	344.7310	346.4200	344.7310	0.00
02/03/2011	CRD1 On 05-May-11			Index Future	154.64	154.0840	154.6410	154.0840	2.00
02/03/2011	CRD1 On 04-August-11			Index Future	156.76	156.1990	156.7640	156.1990	0.00
02/03/2011	GOVI On 05-May-11			GOVI	342.78	341.2140	342.7840	341.2140	208.00
02/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	62060	8	62060	8	0.00
02/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	62260	8	62260	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
02/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	62160	8	62160	8	0.00
02/03/2011	GOVI On 04-August-11			GOVI	347.66	346.0610	347.6550	346.0610	0.00
02/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	3550	2	3550	2	0.00
02/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	3350	2	3350	2	0.00
02/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	3450	2	3450	2	0.00
02/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2011	IGOV On 05-May-11			Index Future	150.48	150.2810	150.4770	150.2810	60.00
02/03/2011	IGOV On 04-August-11			Index Future	152.62	152.4160	152.6150	152.4160	0.00
02/03/2011	ILBI On 05-May-11			Index Future	406.96	406.3350	406.9550	406.3350	336.00
02/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.4050	5.5940	94.4050	6,040.00
02/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3720	5.6420	94.3720	2,000.00
02/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.67	94.3220	5.6700	94.3220	3,001.00
02/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.3010	5.7010	94.3010	3,890.00
02/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.76	94.2840	5.7590	94.2840	2,000.00
02/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.1730	5.8110	94.1730	0.00
02/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.0650	5.9080	94.0650	14,390.00
02/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5830	6.3880	93.5830	5,390.00
02/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.79	93.1580	6.7890	93.1580	1,290.00
02/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.21	92.7310	7.2140	92.7310	2,890.00
02/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.64	92.3060	7.6350	92.3060	44,510.00
02/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	490.00
02/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN02 On 05-May-11	8.25	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
02/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2011	OTH1 On 05-May-11			Index Future	334.63	332.4640	334.6310	332.4640	3.00
02/03/2011	OTH1 On 04-August-11			Index Future	339.39	337.1870	339.3860	337.1870	0.00
02/03/2011	R157 On 05-May-11			Bond Future	7.79	122.4018	7.7860	122.4018	2,605.00
02/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	839	1	839	1	0.00
02/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	942	1	942	1	0.00
02/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	656	1	656	1	0.00
02/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	744	1	744	1	0.00
02/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1097	1	1097	1	0.00
02/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1214	1	1214	1	0.00
02/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	885	1	885	1	0.00
02/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	986	1	986	1	0.00
02/03/2011	R157 On 04-August-11			Bond Future	7.94	124.1580	7.9420	124.1580	0.00
02/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	728	1	728	1	0.00
02/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	795	1	795	1	0.00
02/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	666	1	666	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
02/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2578	3	2578	3	0.00
02/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2315	3	2315	3	0.00
02/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2444	3	2444	3	0.00
02/03/2011	R157 On 03-November-11			Bond Future	8.12	119.1053	8.1160	119.1053	3,694.00
02/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	2106	2	2106	2	0.00
02/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	2006	2	2006	2	0.00
02/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2209	2	2209	2	0.00
02/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1548	2	1548	2	0.00
02/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1704	2	1704	2	0.00
02/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1624	2	1624	2	0.00
02/03/2011	R157 On 02-February-12			Bond Future	8.31	120.8635	8.3050	120.8635	0.00
02/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2543	2	2543	2	0.00
02/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2448	2	2448	2	0.00
02/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2641	2	2641	2	0.00
02/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1821	2	1821	2	0.00
02/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1962	2	1962	2	0.00
02/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1890	2	1890	2	0.00
02/03/2011	R186 On 05-May-11			Bond Future	8.93	116.1168	8.9330	116.1168	18,980.00
02/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1638	1	1638	1	0.00
02/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1826	1	1826	1	0.00
02/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	178	0	178	0	5,500.00
02/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1463	1	1463	1	0.00
02/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3620	4	3620	4	0.00
02/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9189	10	9189	10	0.00
02/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3050	4	3050	4	0.00
02/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3327	4	3327	4	0.00
02/03/2011	R186 On 04-August-11			Bond Future	9.03	112.4950	9.0340	112.4950	0.00
02/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1175	1	1175	1	0.00
02/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	1072	1	1072	1	0.00
02/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1284	1	1284	1	0.00
02/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8141	9	8141	9	0.00
02/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8910	10	8910	10	0.00
02/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8521	9	8521	9	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
02/03/2011	R186 On 03-November-11			Bond Future	9.14	114.0816	9.1350	114.0816	12,982.00
02/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	4200	4	4200	4	0.00
02/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4410	4	4410	4	0.00
02/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3996	4	3996	4	0.00
02/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5635	6	5635	6	0.00
02/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5159	6	5159	6	0.00
02/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5392	6	5392	6	0.00
02/03/2011	R186 On 02-February-12			Bond Future	9.24	110.4756	9.2350	110.4756	0.00
02/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4466	4	4466	4	0.00
02/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4666	4	4666	4	0.00
02/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4272	4	4272	4	0.00
02/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6760	7	6760	7	0.00
02/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6272	7	6272	7	0.00
02/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6512	7	6512	7	0.00
02/03/2011	R201 On 05-May-11			Bond Future	7.44	107.2909	7.4350	107.2909	484.00
02/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1334	1	1334	1	0.00
02/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1450	1	1450	1	0.00
02/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1223	1	1223	1	0.00
02/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	379	0	379	0	0.00
02/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	290	0	290	0	0.00
02/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	332	0	332	0	0.00
02/03/2011	R201 On 04-August-11			Bond Future	7.58	104.4205	7.5830	104.4205	0.00
02/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	634	1	634	1	0.00
02/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	692	1	692	1	0.00
02/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	581	1	581	1	0.00
02/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1732	2	1732	2	0.00
02/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1541	2	1541	2	0.00
02/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1634	2	1634	2	0.00
02/03/2011	R201 On 03-November-11			Bond Future	7.75	105.8945	7.7470	105.8945	0.00
02/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1699	2	1699	2	0.00
02/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1616	2	1616	2	0.00
02/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1784	2	1784	2	0.00
02/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	949	1	949	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
02/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1055	1	1055	1	0.00
02/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1001	1	1001	1	0.00
02/03/2011	R201 On 02-February-12			Bond Future	7.92	103.0508	7.9210	103.0508	0.00
02/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2055	2	2055	2	0.00
02/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1978	2	1978	2	0.00
02/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2133	2	2133	2	0.00
02/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1170	1	1170	1	0.00
02/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1268	1	1268	1	0.00
02/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1218	1	1218	1	0.00
02/03/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3290	169.3150	10,489.00
02/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	42656	43	0.00
02/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	43684	44	0.00
02/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	41617	42	0.00
02/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R203 On 05-May-11			Bond Future	8.40	100.2077	8.4010	100.2077	516.00
02/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	834	1	834	1	0.00
02/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	739	1	739	1	0.00
02/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	937	1	937	1	0.00
02/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1426	2	1426	2	0.00
02/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1714	2	1714	2	0.00
02/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1566	2	1566	2	0.00
02/03/2011	R203 On 04-August-11			Bond Future	8.54	101.6468	8.5400	101.6468	0.00
02/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	825	1	825	1	0.00
02/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	753	1	753	1	0.00
02/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	899	1	899	1	0.00
02/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3205	3	3205	3	0.00
02/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3538	4	3538	4	0.00
02/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3370	4	3370	4	0.00
02/03/2011	R203 On 03-November-11			Bond Future	8.69	98.9221	8.6880	98.9221	1,416.00
02/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1934	2	1934	2	0.00
02/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	2040	2	2040	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
02/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1832	2	1832	2	0.00
02/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2900	3	2900	3	0.00
02/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2658	3	2658	3	0.00
02/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2777	3	2777	3	0.00
02/03/2011	R203 On 02-February-12			Bond Future	8.84	100.3845	8.8430	100.3845	0.00
02/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2566	2	2566	2	0.00
02/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2675	3	2675	3	0.00
02/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2459	2	2459	2	0.00
02/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3073	3	3073	3	0.00
02/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2859	3	2859	3	0.00
02/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2965	3	2965	3	0.00
02/03/2011	R204 On 05-May-11			Bond Future	8.59	99.4582	8.5900	99.4582	100.00
02/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	1092	1	1092	1	0.00
02/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1217	1	1217	1	0.00
02/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	975	1	975	1	0.00
02/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1734	2	1734	2	0.00
02/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1433	2	1433	2	0.00
02/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1579	2	1579	2	0.00
02/03/2011	R204 On 04-August-11			Bond Future	8.72	96.8535	8.7220	96.8535	0.00
02/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	720	1	720	1	0.00
02/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	786	1	786	1	0.00
02/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	657	1	657	1	0.00
02/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4796	5	4796	5	0.00
02/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4377	5	4377	5	0.00
02/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4584	5	4584	5	0.00
02/03/2011	R204 On 03-November-11			Bond Future	8.86	98.2222	8.8580	98.2222	1,876.00
02/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2451	2	2451	2	0.00
02/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2330	2	2330	2	0.00
02/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2575	2	2575	2	0.00
02/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2869	3	2869	3	0.00
02/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3132	3	3132	3	0.00
02/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2999	3	2999	3	0.00
02/03/2011	R204 On 02-February-12			Bond Future	9.00	95.6398	8.9960	95.6398	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
02/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	3137	3	3137	3	0.00
02/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	3012	3	3012	3	0.00
02/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3265	3	3265	3	0.00
02/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3002	3	3002	3	0.00
02/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3237	3	3237	3	0.00
02/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3117	3	3117	3	0.00
02/03/2011	R206 On 05-May-11			Bond Future	7.14	103.0583	7.1380	103.0583	0.00
02/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1076	1	1076	1	0.00
02/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	986	1	986	1	0.00
02/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1167	1	1167	1	0.00
02/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	177	0	177	0	0.00
02/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	235	0	235	0	0.00
02/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	206	0	206	0	0.00
02/03/2011	R206 On 04-August-11			Bond Future	7.30	100.7732	7.3020	100.7732	0.00
02/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	479	0	479	0	0.00
02/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	438	0	438	0	0.00
02/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	524	0	524	0	0.00
02/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1080	1	1080	1	0.00
02/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1215	1	1215	1	0.00
02/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1145	1	1145	1	0.00
02/03/2011	R206 On 03-November-11			Bond Future	7.48	102.1955	7.4840	102.1955	0.00
02/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1221	1	1221	1	0.00
02/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1282	1	1282	1	0.00
02/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1161	1	1161	1	0.00
02/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	734	1	734	1	0.00
02/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	658	1	658	1	0.00
02/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	695	1	695	1	0.00
02/03/2011	R206 On 02-February-12			Bond Future	7.69	99.9415	7.6910	99.9415	0.00
02/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1364	1	1364	1	0.00
02/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1418	1	1418	1	0.00
02/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1310	1	1310	1	0.00
02/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	854	1	854	1	0.00
02/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	787	1	787	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
02/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	820	1	820	1	0.00
02/03/2011	R207 On 05-May-11			Bond Future	8.66	93.2867	8.6550	93.2867	1,020.00
02/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	1042	1	1042	1	0.00
02/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	1163	1	1163	1	0.00
02/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	930	1	930	1	0.00
02/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2106	2	2106	2	0.00
02/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1763	2	1763	2	0.00
02/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1929	2	1929	2	0.00
02/03/2011	R207 On 04-August-11			Bond Future	8.78	90.9881	8.7770	90.9881	0.00
02/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	1118	1	1118	1	0.00
02/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1209	1	1209	1	0.00
02/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	1033	1	1033	1	0.00
02/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4297	5	4297	5	0.00
02/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3896	4	3896	4	0.00
02/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4093	4	4093	4	0.00
02/03/2011	R207 On 03-November-11			Bond Future	8.90	92.2711	8.8970	92.2711	600.00
02/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2488	2	2488	2	0.00
02/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2363	2	2363	2	0.00
02/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2616	2	2616	2	0.00
02/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3140	3	3140	3	0.00
02/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3431	4	3431	4	0.00
02/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3283	4	3283	4	0.00
02/03/2011	R207 On 02-February-12			Bond Future	9.02	89.9958	9.0210	89.9958	0.00
02/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3244	3	3244	3	0.00
02/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	3113	3	3113	3	0.00
02/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3379	3	3379	3	0.00
02/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3228	4	3228	4	0.00
02/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3485	4	3485	4	0.00
02/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3354	4	3354	4	0.00
02/03/2011	R208 On 05-May-11			Bond Future	8.72	87.1082	8.7230	87.1082	190.00
02/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	957	1	957	1	0.00
02/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	850	1	850	1	0.00
02/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	1072	1	1072	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
02/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2115	3	2115	3	0.00
02/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2503	3	2503	3	0.00
02/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2304	3	2304	3	0.00
02/03/2011	R208 On 04-August-11			Bond Future	8.83	88.3563	8.8320	88.3563	0.00
02/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	1054	1	1054	1	0.00
02/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1143	1	1143	1	0.00
02/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	970	1	970	1	0.00
02/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4763	5	4763	5	0.00
02/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4322	5	4322	5	0.00
02/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4540	5	4540	5	0.00
02/03/2011	R208 On 03-November-11			Bond Future	8.95	86.2117	8.9450	86.2117	5,603.00
02/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2518	2	2518	2	0.00
02/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2650	2	2650	2	0.00
02/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
02/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3801	4	3801	4	0.00
02/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3481	4	3481	4	0.00
02/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3639	4	3639	4	0.00
02/03/2011	R208 On 02-February-12			Bond Future	9.06	87.4835	9.0570	87.4835	0.00
02/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3436	3	3436	3	0.00
02/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3577	3	3577	3	0.00
02/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3297	3	3297	3	0.00
02/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3895	4	3895	4	0.00
02/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3616	4	3616	4	0.00
02/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3754	4	3754	4	0.00
02/03/2011	R209 On 05-May-11			Bond Future	8.96	73.0508	8.9580	73.0508	21,100.00
02/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	684	1	684	1	0.00
02/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	785	1	785	1	0.00
02/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	594	0	594	0	0.00
02/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4694	5	4694	5	0.00
02/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4049	5	4049	5	0.00
02/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4364	5	4364	5	0.00
02/03/2011	R209 On 04-August-11			Bond Future	9.03	74.1020	9.0340	74.1020	0.00
02/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1533	1	1533	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
02/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1660	1	1660	1	0.00
02/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1414	1	1414	1	0.00
02/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	8233	8	8233	8	0.00
02/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	799	1	799	1	0.00
02/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6091	7	6091	7	0.00
02/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5502	6	5502	6	0.00
02/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5791	6	5791	6	0.00
02/03/2011	R209 On 03-November-11			Bond Future	9.11	72.0079	9.1110	72.0079	1,033.00
02/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2785	2	2785	2	0.00
02/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2635	2	2635	2	0.00
02/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2943	3	2943	3	0.00
02/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5340	6	5340	6	0.00
02/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5830	6	5830	6	0.00
02/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5580	6	5580	6	0.00
02/03/2011	R209 On 02-February-12			Bond Future	9.19	73.0696	9.1850	73.0696	0.00
02/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	4063	4	4063	4	0.00
02/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3892	4	3892	4	0.00
02/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	4238	4	4238	4	0.00
02/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5249	6	5249	6	0.00
02/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5667	6	5667	6	0.00
02/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5455	6	5455	6	0.00
02/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6614	1.5900	105.6614	539.00
02/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3032	3	3032	3	0.00
02/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2761	3	2761	3	0.00
02/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3303	3	3303	3	0.00
02/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	1	0	1	0	0.00
02/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0619	2.3990	104.0619	2,518.00
02/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	1928	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
02/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	954	1	0.00
02/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1439	1	0.00
02/03/2011	R213 On 05-May-11			Bond Future	9.00	82.3237	8.9970	82.3237	0.00
02/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8003	9	8003	9	0.00
02/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	8916	10	8916	10	0.00
02/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8458	9	8458	9	0.00
02/03/2011	R213 On 04-August-11			Bond Future	9.08	83.5034	9.0810	83.5034	0.00
02/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	9534	10	9534	10	0.00
02/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	8625	9	8625	9	0.00
02/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9078	10	9078	10	0.00
02/03/2011	R213 On 03-November-11			Bond Future	9.17	81.1446	9.1670	81.1446	0.00
02/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	3686	4	3686	4	0.00
02/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	2875	4	2875	4	0.00
02/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3279	4	3279	4	0.00
02/03/2011	R213 On 02-February-12			Bond Future	9.25	82.3493	9.2540	82.3493	0.00
02/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2333	3	2333	3	0.00
02/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	1554	2	1554	2	0.00
02/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	1942	3	1942	3	0.00
02/03/2011	TRT1 On 05-May-11			Index Future	338.55	336.9690	338.5500	336.9690	100.00
02/03/2011	TRT1 On 04-August-11			Index Future	343.20	341.5940	343.1990	341.5940	0.00
03/03/2011	AL7T On 05-May-11			Index Future	369.85	370.8420	369.8450	370.8420	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	AL7T On 04-August-11			Index Future	375.10	376.1120	375.1020	376.1120	0.00
03/03/2011	ALBI On 05-May-11			Index Future	340.84	341.5670	340.8400	341.5670	1,064.00
03/03/2011	ALBI On 04-August-11			Index Future	345.69	346.4200	345.6850	346.4200	0.00
03/03/2011	CRD1 On 05-May-11			Index Future	154.43	154.6410	154.4280	154.6410	2.00
03/03/2011	CRD1 On 04-August-11			Index Future	156.55	156.7640	156.5490	156.7640	0.00
03/03/2011	GOVI On 05-May-11			GOVI	342.06	342.7840	342.0640	342.7840	208.00
03/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	69260	6	69260	6	0.00
03/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	69460	6	69460	6	0.00
03/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	69360	6	69360	6	0.00
03/03/2011	GOVI On 04-August-11			GOVI	346.93	347.6550	346.9270	347.6550	0.00
03/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	10830	0	10830	0	0.00
03/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	10630	0	10630	0	0.00
03/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	10730	0	10730	0	0.00
03/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2011	IGOV On 05-May-11			Index Future	150.42	150.4770	150.4180	150.4770	60.00
03/03/2011	IGOV On 04-August-11			Index Future	152.56	152.6150	152.5560	152.6150	0.00
03/03/2011	ILBI On 05-May-11			Index Future	406.79	406.9550	406.7890	406.9550	336.00
03/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4060	5.5950	94.4060	6,040.00
03/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3580	5.6370	94.3580	2,000.00
03/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.69	94.3300	5.6880	94.3300	3,001.00
03/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.71	94.2990	5.7100	94.2990	3,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2410	5.7200	94.2410	2,000.00
03/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1890	5.8170	94.1890	0.00
03/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.90	94.0920	5.8990	94.0920	14,390.00
03/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6120	6.4020	93.6120	5,390.00
03/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.2110	6.8240	93.2110	1,290.00
03/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7860	7.2630	92.7860	2,890.00
03/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.67	92.3650	7.6700	92.3650	44,510.00
03/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.04	91.9200	8.0400	91.9200	490.00
03/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2011	OTH1 On 05-May-11			Index Future	333.87	334.6310	333.8670	334.6310	3.00
03/03/2011	OTH1 On 04-August-11			Index Future	338.61	339.3860	338.6140	339.3860	0.00
03/03/2011	R157 On 05-May-11			Bond Future	7.83	122.7654	7.8260	122.7654	2,605.00
03/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	756	1	756	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
03/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	853	1	853	1	0.00
03/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	585	1	585	1	0.00
03/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	667	1	0.00
03/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1183	1	1183	1	0.00
03/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1307	1	1307	1	0.00
03/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	959	1	959	1	0.00
03/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1067	1	1067	1	0.00
03/03/2011	R157 On 04-August-11			Bond Future	7.99	124.5303	7.9860	124.5303	0.00
03/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	671	1	671	1	0.00
03/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	734	1	734	1	0.00
03/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	613	1	613	1	0.00
03/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2694	3	2694	3	0.00
03/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2423	2	2423	2	0.00
03/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2556	2	2556	2	0.00
03/03/2011	R157 On 03-November-11			Bond Future	8.16	119.4831	8.1640	119.4831	3,694.00
03/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	2008	2	2008	2	0.00
03/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1911	2	1911	2	0.00
03/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2109	2	2109	2	0.00
03/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1621	2	1621	2	0.00
03/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1782	2	1782	2	0.00
03/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1699	2	1699	2	0.00
03/03/2011	R157 On 02-February-12			Bond Future	8.36	121.2458	8.3560	121.2458	0.00
03/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2446	3	2446	3	0.00
03/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2353	2	2353	2	0.00
03/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2542	3	2542	3	0.00
03/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1893	2	1893	2	0.00
03/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2038	2	2038	2	0.00
03/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1964	2	1964	2	0.00
03/03/2011	R186 On 05-May-11			Bond Future	8.95	117.0784	8.9530	117.0784	19,980.00
03/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1549	2	1549	2	0.00
03/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1731	2	1731	2	0.00
03/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	159	0	159	0	5,500.00
03/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1379	1	1379	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
03/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3718	4	3718	4	0.00
03/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9352	9	9352	9	0.00
03/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3137	3	3137	3	0.00
03/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3420	3	3420	3	0.00
03/03/2011	R186 On 04-August-11			Bond Future	9.05	113.4636	9.0540	113.4636	0.00
03/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1125	1	1125	1	0.00
03/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	1026	1	1026	1	0.00
03/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1231	1	1231	1	0.00
03/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8267	8	8267	8	0.00
03/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9043	9	9043	9	0.00
03/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8650	9	8650	9	0.00
03/03/2011	R186 On 03-November-11			Bond Future	9.16	115.0655	9.1560	115.0655	12,982.00
03/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	4103	4	4103	4	0.00
03/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4309	4	4309	4	0.00
03/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3901	4	3901	4	0.00
03/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5724	6	5724	6	0.00
03/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5241	5	5241	5	0.00
03/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5479	5	5479	5	0.00
03/03/2011	R186 On 02-February-12			Bond Future	9.26	111.4739	9.2560	111.4739	0.00
03/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4375	4	4375	4	0.00
03/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4572	5	4572	5	0.00
03/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4183	4	4183	4	0.00
03/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6851	7	6851	7	0.00
03/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6358	6	6358	6	0.00
03/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6601	7	6601	7	0.00
03/03/2011	R201 On 05-May-11			Bond Future	7.50	107.4539	7.4970	107.4539	484.00
03/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1191	1	1191	1	0.00
03/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1301	1	1301	1	0.00
03/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1086	1	1086	1	0.00
03/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	440	0	440	0	0.00
03/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	339	0	0.00
03/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	387	0	387	0	0.00
03/03/2011	R201 On 04-August-11			Bond Future	7.65	104.5874	7.6500	104.5874	0.00

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03/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	563	1	563	1	0.00
03/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	615	1	615	1	0.00
03/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	513	1	513	1	0.00
03/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1863	2	1863	2	0.00
03/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1663	2	1663	2	0.00
03/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1762	2	1762	2	0.00
03/03/2011	R201 On 03-November-11			Bond Future	7.82	106.0634	7.8210	106.0634	0.00
03/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1578	2	1578	2	0.00
03/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1499	2	1499	2	0.00
03/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1660	2	1660	2	0.00
03/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1029	1	1029	1	0.00
03/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1143	1	1143	1	0.00
03/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1085	1	1085	1	0.00
03/03/2011	R201 On 02-February-12			Bond Future	8.00	103.2219	8.0020	103.2219	0.00
03/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1933	2	1933	2	0.00
03/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1858	2	1858	2	0.00
03/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2009	2	2009	2	0.00
03/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1253	1	1253	1	0.00
03/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1355	1	1355	1	0.00
03/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1303	1	1303	1	0.00
03/03/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3290	169.3150	10,489.00
03/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	42656	43	0.00
03/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	43684	44	0.00
03/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	41617	42	0.00
03/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R203 On 05-May-11			Bond Future	8.45	100.5062	8.4520	100.5062	516.00
03/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	730	1	730	1	0.00
03/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	642	1	642	1	0.00
03/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	825	1	825	1	0.00
03/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1559	1	1559	1	0.00
03/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1863	2	1863	2	0.00

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03/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1707	2	1707	2	0.00
03/03/2011	R203 On 04-August-11			Bond Future	8.59	101.9478	8.5930	101.9478	0.00
03/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	750	1	750	1	0.00
03/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	682	1	682	1	0.00
03/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	819	1	819	1	0.00
03/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3371	3	3371	3	0.00
03/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3713	4	3713	4	0.00
03/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3541	3	3541	3	0.00
03/03/2011	R203 On 03-November-11			Bond Future	8.74	99.2292	8.7440	99.2292	1,416.00
03/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1819	2	1819	2	0.00
03/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1920	2	1920	2	0.00
03/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1720	2	1720	2	0.00
03/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3038	3	3038	3	0.00
03/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2787	3	2787	3	0.00
03/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2911	3	2911	3	0.00
03/03/2011	R203 On 02-February-12			Bond Future	8.90	100.6960	8.9030	100.6960	0.00
03/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2438	3	2438	3	0.00
03/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2544	3	2544	3	0.00
03/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2335	2	2335	2	0.00
03/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3205	3	3205	3	0.00
03/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2984	3	2984	3	0.00
03/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3093	3	3093	3	0.00
03/03/2011	R204 On 05-May-11			Bond Future	8.63	99.8133	8.6300	99.8133	100.00
03/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	988	1	988	1	0.00
03/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1106	1	1106	1	0.00
03/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	878	1	878	1	0.00
03/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1852	2	1852	2	0.00
03/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1538	1	1538	1	0.00
03/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1690	2	1690	2	0.00
03/03/2011	R204 On 04-August-11			Bond Future	8.76	97.2129	8.7640	97.2129	0.00
03/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	663	1	663	1	0.00
03/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	726	1	726	1	0.00
03/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	604	1	604	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
03/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4962	5	4962	5	0.00
03/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4536	4	4536	4	0.00
03/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4746	5	4746	5	0.00
03/03/2011	R204 On 03-November-11			Bond Future	8.90	98.5851	8.9020	98.5851	1,876.00
03/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2340	2	2340	2	0.00
03/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2222	2	2222	2	0.00
03/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2461	3	2461	3	0.00
03/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2977	3	2977	3	0.00
03/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3246	3	3246	3	0.00
03/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3110	3	3110	3	0.00
03/03/2011	R204 On 02-February-12			Bond Future	9.04	96.0100	9.0420	96.0100	0.00
03/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	3018	3	3018	3	0.00
03/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2895	3	2895	3	0.00
03/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3143	3	3143	3	0.00
03/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3104	3	3104	3	0.00
03/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3344	3	3344	3	0.00
03/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3223	3	3223	3	0.00
03/03/2011	R206 On 05-May-11			Bond Future	7.18	103.2370	7.1800	103.2370	0.00
03/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	998	1	998	1	0.00
03/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	911	1	911	1	0.00
03/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1087	1	1087	1	0.00
03/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	199	0	199	0	0.00
03/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	262	0	262	0	0.00
03/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	229	0	229	0	0.00
03/03/2011	R206 On 04-August-11			Bond Future	7.35	100.9553	7.3490	100.9553	0.00
03/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	440	0	440	0	0.00
03/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	401	0	401	0	0.00
03/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	483	1	483	1	0.00
03/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1142	1	1142	1	0.00
03/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1281	1	1281	1	0.00
03/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1209	1	1209	1	0.00
03/03/2011	R206 On 03-November-11			Bond Future	7.54	102.3798	7.5360	102.3798	0.00
03/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1159	1	1159	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
03/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1219	1	1219	1	0.00
03/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1101	1	1101	1	0.00
03/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	777	1	777	1	0.00
03/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	698	1	698	1	0.00
03/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	736	1	736	1	0.00
03/03/2011	R206 On 02-February-12			Bond Future	7.75	100.1284	7.7510	100.1284	0.00
03/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1301	1	1301	1	0.00
03/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1354	1	1354	1	0.00
03/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1249	1	1249	1	0.00
03/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	899	1	899	1	0.00
03/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	829	1	829	1	0.00
03/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	863	1	863	1	0.00
03/03/2011	R207 On 05-May-11			Bond Future	8.70	93.8309	8.6950	93.8309	1,020.00
03/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	941	1	941	1	0.00
03/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	1054	1	1054	1	0.00
03/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	836	1	836	1	0.00
03/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2239	2	2239	2	0.00
03/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1881	2	1881	2	0.00
03/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2056	2	2056	2	0.00
03/03/2011	R207 On 04-August-11			Bond Future	8.82	91.5391	8.8180	91.5391	0.00
03/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	1042	1	1042	1	0.00
03/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1129	1	1129	1	0.00
03/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	961	1	961	1	0.00
03/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4451	4	4451	4	0.00
03/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4043	4	4043	4	0.00
03/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4243	4	4243	4	0.00
03/03/2011	R207 On 03-November-11			Bond Future	8.94	92.8339	8.9410	92.8339	600.00
03/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2372	2	2372	2	0.00
03/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2251	2	2251	2	0.00
03/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2497	3	2497	3	0.00
03/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3257	3	3257	3	0.00
03/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3555	3	3555	3	0.00
03/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3404	3	3404	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	R207 On 02-February-12			Bond Future	9.07	90.5634	9.0660	90.5634	0.00
03/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3120	3	3120	3	0.00
03/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2992	3	2992	3	0.00
03/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3252	3	3252	3	0.00
03/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3335	3	3335	3	0.00
03/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3599	3	3599	3	0.00
03/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3465	3	3465	3	0.00
03/03/2011	R208 On 05-May-11			Bond Future	8.78	87.8280	8.7780	87.8280	190.00
03/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	829	1	829	1	0.00
03/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	732	1	732	1	0.00
03/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	935	1	935	1	0.00
03/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2306	2	2306	2	0.00
03/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2713	3	2713	3	0.00
03/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2504	2	2504	2	0.00
03/03/2011	R208 On 04-August-11			Bond Future	8.89	89.0939	8.8900	89.0939	0.00
03/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	952	1	952	1	0.00
03/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1035	1	1035	1	0.00
03/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	874	1	874	1	0.00
03/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5005	5	5005	5	0.00
03/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4552	4	4552	4	0.00
03/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4775	5	4775	5	0.00
03/03/2011	R208 On 03-November-11			Bond Future	9.01	86.9542	9.0050	86.9542	5,603.00
03/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2359	3	2359	3	0.00
03/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2485	3	2485	3	0.00
03/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2236	2	2236	2	0.00
03/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3988	4	3988	4	0.00
03/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3658	3	3658	3	0.00
03/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3821	4	3821	4	0.00
03/03/2011	R208 On 02-February-12			Bond Future	9.12	88.2411	9.1200	88.2411	0.00
03/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3256	3	3256	3	0.00
03/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3393	4	3393	4	0.00
03/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3122	3	3122	3	0.00
03/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4069	4	4069	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3781	4	3781	4	0.00
03/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3923	4	3923	4	0.00
03/03/2011	R209 On 05-May-11			Bond Future	8.99	73.8545	8.9930	73.8545	21,100.00
03/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	609	1	609	1	0.00
03/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	703	1	703	1	0.00
03/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	526	1	526	1	0.00
03/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4896	5	4896	5	0.00
03/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4237	4	4237	4	0.00
03/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4559	4	4559	4	0.00
03/03/2011	R209 On 04-August-11			Bond Future	9.07	74.9169	9.0700	74.9169	0.00
03/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1439	2	1439	2	0.00
03/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1561	2	1561	2	0.00
03/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1325	1	1325	1	0.00
03/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7999	8	7999	8	0.00
03/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	838	1	838	1	0.00
03/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6275	6	6275	6	0.00
03/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5676	6	5676	6	0.00
03/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5970	6	5970	6	0.00
03/03/2011	R209 On 03-November-11			Bond Future	9.15	72.8261	9.1480	72.8261	1,033.00
03/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2663	3	2663	3	0.00
03/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2517	3	2517	3	0.00
03/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2817	3	2817	3	0.00
03/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5491	5	5491	5	0.00
03/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5989	6	5989	6	0.00
03/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5734	6	5734	6	0.00
03/03/2011	R209 On 02-February-12			Bond Future	9.22	73.9059	9.2230	73.9059	0.00
03/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3921	4	3921	4	0.00
03/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3754	4	3754	4	0.00
03/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	4092	4	4092	4	0.00
03/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5384	5	5384	5	0.00
03/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5810	6	5810	6	0.00
03/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5593	5	5593	5	0.00
03/03/2011	R211 On 05-May-11			Bond Future	1.60	105.6446	1.6010	105.6446	539.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2970	3	2970	3	0.00
03/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2699	3	2699	3	0.00
03/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3241	3	3241	3	0.00
03/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	2.3990	104.0523	2,518.00
03/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	1928	2	0.00
03/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	954	1	0.00
03/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1439	1	0.00
03/03/2011	R213 On 05-May-11			Bond Future	9.03	83.0198	9.0260	83.0198	0.00
03/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8231	8	8231	8	0.00
03/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9144	9	9144	9	0.00
03/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8686	8	8686	8	0.00
03/03/2011	R213 On 04-August-11			Bond Future	9.11	84.2116	9.1110	84.2116	0.00
03/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	9766	10	9766	10	0.00
03/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	8857	9	8857	9	0.00
03/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9310	9	9310	9	0.00
03/03/2011	R213 On 03-November-11			Bond Future	9.20	81.8645	9.1980	81.8645	0.00
03/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	3922	4	3922	4	0.00
03/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3111	3	3111	3	0.00

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03/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3515	3	3515	3	0.00
03/03/2011	R213 On 02-February-12			Bond Future	9.29	83.0726	9.2860	83.0726	0.00
03/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2572	2	2572	2	0.00
03/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	1794	2	1794	2	0.00
03/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2182	2	2182	2	0.00
03/03/2011	TRT1 On 05-May-11			Index Future	337.84	338.5500	337.8430	338.5500	100.00
03/03/2011	TRT1 On 04-August-11			Index Future	342.48	343.1990	342.4820	343.1990	0.00
04/03/2011	AL7T On 05-May-11			Index Future	367.49	369.8450	367.4910	369.8450	30.00
04/03/2011	AL7T On 04-August-11			Index Future	372.72	375.1020	372.7180	375.1020	0.00
04/03/2011	ALBI On 05-May-11			Index Future	338.86	340.8400	338.8620	340.8400	1,064.00
04/03/2011	ALBI On 04-August-11			Index Future	343.68	345.6850	343.6810	345.6850	0.00
04/03/2011	CRD1 On 05-May-11			Index Future	153.82	154.4280	153.8200	154.4280	2.00
04/03/2011	CRD1 On 04-August-11			Index Future	155.93	156.5490	155.9320	156.5490	0.00
04/03/2011	GOVI On 05-May-11			GOVI	340.12	342.0640	340.1230	342.0640	208.00
04/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	88670	7	88670	7	0.00
04/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	88870	7	88870	7	0.00
04/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	88770	7	88770	7	0.00
04/03/2011	GOVI On 04-August-11			GOVI	344.96	346.9270	344.9600	346.9270	0.00
04/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	30500	1	30500	1	0.00
04/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	30300	1	30300	1	0.00
04/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	30400	1	30400	1	0.00
04/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2011	IGOV On 05-May-11			Index Future	150.49	150.4180	150.4920	150.4180	60.00
04/03/2011	IGOV On 04-August-11			Index Future	152.63	152.5560	152.6330	152.5560	0.00

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04/03/2011	ILBI On 05-May-11			Index Future	407.04	406.7890	407.0400	406.7890	336.00
04/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4050	5.6020	94.4050	6,040.00
04/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.3630	5.6770	94.3630	2,000.00
04/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.3120	5.7470	94.3120	3,001.00
04/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.77	94.2900	5.7660	94.2900	3,890.00
04/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.81	94.2800	5.8050	94.2800	2,000.00
04/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.93	94.1830	5.9300	94.1830	0.00
04/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.02	94.1010	6.0160	94.1010	14,390.00
04/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.57	93.5980	6.5690	93.5980	5,390.00
04/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.09	93.1760	7.0850	93.1760	1,290.00
04/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.54	92.7370	7.5360	92.7370	2,890.00
04/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.01	92.3300	8.0060	92.3300	44,510.00
04/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.29	91.9600	8.2900	91.9600	490.00
04/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	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
04/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2011	OTH1 On 05-May-11			Index Future	331.69	333.8670	331.6940	333.8670	3.00
04/03/2011	OTH1 On 04-August-11			Index Future	336.41	338.6140	336.4120	338.6140	0.00
04/03/2011	R157 On 05-May-11			Bond Future	7.94	122.6018	7.9400	122.6018	2,605.00
04/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	560	1	560	1	0.00
04/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	639	1	639	1	0.00
04/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	421	1	421	1	0.00
04/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	487	1	487	1	0.00
04/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1468	1	1468	1	0.00
04/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1608	1	1608	1	0.00
04/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1210	1	1210	1	0.00
04/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1336	1	1336	1	0.00
04/03/2011	R157 On 04-August-11			Bond Future	8.11	124.3612	8.1080	124.3612	0.00
04/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	537	1	537	1	0.00
04/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	590	1	590	1	0.00
04/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	487	1	487	1	0.00
04/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3035	3	3035	3	0.00
04/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2746	2	2746	2	0.00
04/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2889	3	2889	3	0.00
04/03/2011	R157 On 03-November-11			Bond Future	8.30	119.3102	8.2970	119.3102	3,694.00
04/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1759	2	1759	2	0.00
04/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1670	2	1670	2	0.00
04/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1852	2	1852	2	0.00
04/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1841	2	1841	2	0.00
04/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2018	2	2018	2	0.00
04/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1927	2	1927	2	0.00
04/03/2011	R157 On 02-February-12			Bond Future	8.50	121.0746	8.5010	121.0746	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
04/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2187	2	2187	2	0.00
04/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2100	2	2100	2	0.00
04/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2277	3	2277	3	0.00
04/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2114	2	2114	2	0.00
04/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2270	2	2270	2	0.00
04/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2190	2	2190	2	0.00
04/03/2011	R186 On 05-May-11			Bond Future	9.04	116.8961	9.0440	116.8961	25,980.00
04/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1236	2	1236	2	0.00
04/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1393	2	1393	2	0.00
04/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	108	0	108	0	5,500.00
04/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1091	1	1091	1	0.00
04/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4255	4	4255	4	0.00
04/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10125	9	10125	9	0.00
04/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3624	3	3624	3	0.00
04/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3932	3	3932	3	0.00
04/03/2011	R186 On 04-August-11			Bond Future	9.15	113.2850	9.1480	113.2850	0.00
04/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	942	1	942	1	0.00
04/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	855	1	855	1	0.00
04/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1035	1	1035	1	0.00
04/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8905	8	8905	8	0.00
04/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9706	9	9706	9	0.00
04/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9301	9	9301	9	0.00
04/03/2011	R186 On 03-November-11			Bond Future	9.25	114.8817	9.2530	114.8817	12,982.00
04/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3705	4	3705	4	0.00
04/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3899	4	3899	4	0.00
04/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3516	4	3516	4	0.00
04/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6182	6	6182	6	0.00
04/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5675	5	5675	5	0.00
04/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5925	5	5925	5	0.00
04/03/2011	R186 On 02-February-12			Bond Future	9.36	111.2937	9.3580	111.2937	0.00
04/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3980	4	3980	4	0.00
04/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4165	5	4165	5	0.00
04/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3799	4	3799	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7336	7	7336	7	0.00
04/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6820	6	6820	6	0.00
04/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7075	7	7075	7	0.00
04/03/2011	R201 On 05-May-11			Bond Future	7.63	107.2558	7.6330	107.2558	484.00
04/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	913	1	913	1	0.00
04/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1009	1	1009	1	0.00
04/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	822	1	822	1	0.00
04/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	609	0	609	0	0.00
04/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	480	0	480	0	0.00
04/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	542	0	542	0	0.00
04/03/2011	R201 On 04-August-11			Bond Future	7.80	104.3877	7.7980	104.3877	0.00
04/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	1	428	1	0.00
04/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	472	1	472	1	0.00
04/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	387	1	387	1	0.00
04/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2177	2	2177	2	0.00
04/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1960	2	1960	2	0.00
04/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2067	2	2067	2	0.00
04/03/2011	R201 On 03-November-11			Bond Future	7.98	105.8586	7.9820	105.8586	0.00
04/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1336	2	1336	2	0.00
04/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1264	1	1264	1	0.00
04/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1410	2	1410	2	0.00
04/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1223	1	1223	1	0.00
04/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1352	1	1352	1	0.00
04/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1287	1	1287	1	0.00
04/03/2011	R201 On 02-February-12			Bond Future	8.18	103.0151	8.1800	103.0151	0.00
04/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1682	2	1682	2	0.00
04/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1613	2	1613	2	0.00
04/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1753	2	1753	2	0.00
04/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1449	1	1449	1	0.00
04/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1562	1	1562	1	0.00
04/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1505	1	1505	1	0.00
04/03/2011	R202 On 05-May-11			Bond Future	0.31	169.3150	0.3110	169.3150	10,489.00
04/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43187	43	43187	43	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
04/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44215	44	44215	44	0.00
04/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42148	42	42148	42	0.00
04/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R203 On 05-May-11			Bond Future	8.56	100.2605	8.5640	100.2605	516.00
04/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	540	1	540	1	0.00
04/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	469	1	469	1	0.00
04/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	618	1	618	1	0.00
04/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1889	2	1889	2	0.00
04/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2227	2	2227	2	0.00
04/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2054	2	2054	2	0.00
04/03/2011	R203 On 04-August-11			Bond Future	8.71	101.7023	8.7110	101.7023	0.00
04/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	605	1	605	1	0.00
04/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	548	1	548	1	0.00
04/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	665	1	665	1	0.00
04/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3761	3	3761	3	0.00
04/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4123	4	4123	4	0.00
04/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3940	4	3940	4	0.00
04/03/2011	R203 On 03-November-11			Bond Future	8.87	98.9799	8.8690	98.9799	1,416.00
04/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1582	2	1582	2	0.00
04/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1675	2	1675	2	0.00
04/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1492	2	1492	2	0.00
04/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3363	3	3363	3	0.00
04/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3096	3	3096	3	0.00
04/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3228	3	3228	3	0.00
04/03/2011	R203 On 02-February-12			Bond Future	9.04	100.4399	9.0350	100.4399	0.00
04/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2177	2	2177	2	0.00
04/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2276	3	2276	3	0.00
04/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2080	2	2080	2	0.00
04/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3510	3	3510	3	0.00
04/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3277	3	3277	3	0.00
04/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3392	3	3392	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R204 On 05-May-11			Bond Future	8.73	99.5979	8.7320	99.5979	100.00
04/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	766	1	766	1	0.00
04/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	866	1	866	1	0.00
04/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	673	1	673	1	0.00
04/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2194	2	2194	2	0.00
04/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1844	2	1844	2	0.00
04/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2015	2	2015	2	0.00
04/03/2011	R204 On 04-August-11			Bond Future	8.87	96.9939	8.8700	96.9939	0.00
04/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	542	1	542	1	0.00
04/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	597	1	597	1	0.00
04/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	491	1	491	1	0.00
04/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5399	5	5399	5	0.00
04/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4956	5	4956	5	0.00
04/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5175	5	5175	5	0.00
04/03/2011	R204 On 03-November-11			Bond Future	9.01	98.3631	9.0130	98.3631	1,876.00
04/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2083	2	2083	2	0.00
04/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1973	2	1973	2	0.00
04/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2195	2	2195	2	0.00
04/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3268	3	3268	3	0.00
04/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3554	3	3554	3	0.00
04/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3410	3	3410	3	0.00
04/03/2011	R204 On 02-February-12			Bond Future	9.16	95.7857	9.1590	95.7857	0.00
04/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2734	3	2734	3	0.00
04/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2619	3	2619	3	0.00
04/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2853	3	2853	3	0.00
04/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3382	3	3382	3	0.00
04/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3636	3	3636	3	0.00
04/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3506	3	3506	3	0.00
04/03/2011	R206 On 05-May-11			Bond Future	7.31	103.1356	7.3120	103.1356	0.00
04/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	777	1	777	1	0.00
04/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	701	1	701	1	0.00
04/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	857	1	857	1	0.00
04/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	287	0	287	0	0.00

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04/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	370	0	370	0	0.00
04/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	326	0	326	0	0.00
04/03/2011	R206 On 04-August-11			Bond Future	7.50	100.8522	7.4960	100.8522	0.00
04/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	336	0	336	0	0.00
04/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	304	0	304	0	0.00
04/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	372	0	372	0	0.00
04/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1353	1	1353	1	0.00
04/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1506	1	1506	1	0.00
04/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1427	1	1427	1	0.00
04/03/2011	R206 On 03-November-11			Bond Future	7.70	102.2767	7.7020	102.2767	0.00
04/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	977	1	977	1	0.00
04/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1031	1	1031	1	0.00
04/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	924	1	924	1	0.00
04/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	928	1	928	1	0.00
04/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	838	1	838	1	0.00
04/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	882	1	882	1	0.00
04/03/2011	R206 On 02-February-12			Bond Future	7.94	100.0226	7.9400	100.0226	0.00
04/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1118	1	1118	1	0.00
04/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1166	1	1166	1	0.00
04/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1070	1	1070	1	0.00
04/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1052	1	1052	1	0.00
04/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	973	1	973	1	0.00
04/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1013	1	1013	1	0.00
04/03/2011	R207 On 05-May-11			Bond Future	8.80	93.6037	8.8020	93.6037	1,020.00
04/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	717	1	717	1	0.00
04/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	812	1	812	1	0.00
04/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	630	1	630	1	0.00
04/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2638	2	2638	2	0.00
04/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2244	2	2244	2	0.00
04/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2436	2	2436	2	0.00
04/03/2011	R207 On 04-August-11			Bond Future	8.93	91.3127	8.9300	91.3127	0.00
04/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	863	1	863	1	0.00
04/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	939	1	939	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
04/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	792	1	792	1	0.00
04/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4897	4	4897	4	0.00
04/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4468	4	4468	4	0.00
04/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4679	4	4679	4	0.00
04/03/2011	R207 On 03-November-11			Bond Future	9.06	92.5975	9.0570	92.5975	600.00
04/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2094	2	2094	2	0.00
04/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1982	2	1982	2	0.00
04/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2209	2	2209	2	0.00
04/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3589	3	3589	3	0.00
04/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3906	4	3906	4	0.00
04/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3745	3	3745	3	0.00
04/03/2011	R207 On 02-February-12			Bond Future	9.19	90.3285	9.1880	90.3285	0.00
04/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2808	3	2808	3	0.00
04/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2688	3	2688	3	0.00
04/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2931	3	2931	3	0.00
04/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3647	3	3647	3	0.00
04/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3928	4	3928	4	0.00
04/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3786	3	3786	3	0.00
04/03/2011	R208 On 05-May-11			Bond Future	8.89	87.4999	8.8900	87.4999	190.00
04/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	616	1	616	1	0.00
04/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	538	1	538	1	0.00
04/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	702	1	702	1	0.00
04/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2736	2	2736	2	0.00
04/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3182	3	3182	3	0.00
04/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2955	3	2955	3	0.00
04/03/2011	R208 On 04-August-11			Bond Future	9.01	88.7560	9.0060	88.7560	0.00
04/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	775	1	775	1	0.00
04/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	847	1	847	1	0.00
04/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	708	1	708	1	0.00
04/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5510	5	5510	5	0.00
04/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5035	5	5035	5	0.00
04/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5269	5	5269	5	0.00
04/03/2011	R208 On 03-November-11			Bond Future	9.13	86.6131	9.1250	86.6131	5,603.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2066	2	2066	2	0.00
04/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2182	2	2182	2	0.00
04/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1954	2	1954	2	0.00
04/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4383	4	4383	4	0.00
04/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4032	4	4032	4	0.00
04/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4205	4	4205	4	0.00
04/03/2011	R208 On 02-February-12			Bond Future	9.25	87.8916	9.2450	87.8916	0.00
04/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2924	3	2924	3	0.00
04/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3052	3	3052	3	0.00
04/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2798	3	2798	3	0.00
04/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4433	4	4433	4	0.00
04/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4128	4	4128	4	0.00
04/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4279	4	4279	4	0.00
04/03/2011	R209 On 05-May-11			Bond Future	9.08	73.5850	9.0790	73.5850	21,100.00
04/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	465	1	465	1	0.00
04/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	542	1	542	1	0.00
04/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	397	1	397	1	0.00
04/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5422	5	5422	5	0.00
04/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4731	4	4731	4	0.00
04/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5070	5	5070	5	0.00
04/03/2011	R209 On 04-August-11			Bond Future	9.16	74.6436	9.1590	74.6436	0.00
04/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1237	1	1237	1	0.00
04/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1347	2	1347	2	0.00
04/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1135	1	1135	1	0.00
04/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7446	8	7446	8	0.00
04/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	954	1	954	1	0.00
04/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6753	6	6753	6	0.00
04/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6131	6	6131	6	0.00
04/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6436	6	6436	6	0.00
04/03/2011	R209 On 03-November-11			Bond Future	9.24	72.5492	9.2390	72.5492	1,033.00
04/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2391	3	2391	3	0.00
04/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2255	3	2255	3	0.00
04/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2534	3	2534	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5882	5	5882	5	0.00
04/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6401	6	6401	6	0.00
04/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6136	6	6136	6	0.00
04/03/2011	R209 On 02-February-12			Bond Future	9.32	73.6254	9.3170	73.6254	0.00
04/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3596	4	3596	4	0.00
04/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3438	4	3438	4	0.00
04/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3758	4	3758	4	0.00
04/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5736	5	5736	5	0.00
04/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6180	6	6180	6	0.00
04/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5955	6	5955	6	0.00
04/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5830	1.6020	105.5830	539.00
04/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2965	3	2965	3	0.00
04/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2693	3	2693	3	0.00
04/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3235	3	3235	3	0.00
04/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	2.3990	104.0523	2,518.00
04/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	1928	2	0.00
04/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	954	1	0.00
04/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1439	1	0.00
04/03/2011	R213 On 05-May-11			Bond Future	9.11	82.7920	9.1070	82.7920	0.00
04/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8862	8	8862	8	0.00
04/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9775	9	9775	9	0.00
04/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9317	9	9317	9	0.00
04/03/2011	R213 On 04-August-11			Bond Future	9.19	83.9796	9.1940	83.9796	0.00
04/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10402	10	10402	10	0.00
04/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9494	9	9494	9	0.00
04/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9946	9	9946	9	0.00
04/03/2011	R213 On 03-November-11			Bond Future	9.28	81.6285	9.2840	81.6285	0.00
04/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4571	4	4571	4	0.00
04/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3761	3	3761	3	0.00
04/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4164	4	4164	4	0.00
04/03/2011	R213 On 02-February-12			Bond Future	9.38	82.8329	9.3750	82.8329	0.00
04/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3234	3	3234	3	0.00
04/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2455	2	2455	2	0.00
04/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2843	2	2843	2	0.00
04/03/2011	TRT1 On 05-May-11			Index Future	335.91	337.8430	335.9100	337.8430	100.00
04/03/2011	TRT1 On 04-August-11			Index Future	340.52	342.4820	340.5230	342.4820	0.00