



Derivatives Weekly Statistics Report

From: 03/01/2011 To: 07/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	AL7T On 03-February-11			Index Future	376.41	375.0430	376.4060	375.0430	30.00
03/01/2011	ALBI On 03-February-11			Index Future	346.83	345.6220	346.8290	345.6220	1,164.00
03/01/2011	ALBI On 05-May-11			Index Future	351.84	350.6870	351.8440	350.6870	2.00
03/01/2011	CRD1 On 03-February-11			Index Future	154.11	153.6990	154.1140	153.6990	2.00
03/01/2011	CRD1 On 05-May-11			Index Future	156.22	155.7960	156.2160	155.7960	0.00
03/01/2011	GOVI On 03-February-11			GOVI	347.54	346.3730	347.5420	346.3730	211.00
03/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	45420	3	5	3	0.00
03/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	45320	3	5	3	0.00
03/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	45520	3	5	3	0.00
03/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11			GOVI	352.57	351.4490	352.5670	351.4490	0.00
03/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	35670	2	4	2	0.00
03/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	35770	2	4	2	0.00
03/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	35570	2	4	2	0.00
03/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	IGOV On 03-February-11			Index Future	148.43	148.4140	148.4280	148.4140	6.00
03/01/2011	IGOV On 05-May-11			Index Future	150.57	150.5890	150.5740	150.5890	0.00
03/01/2011	IGOV On 04-August-11			Index Future	152.74	152.7640	152.7350	152.7640	0.00
03/01/2011	ILBI On 03-February-11			Index Future	402.16	402.6830	402.1620	402.6830	370.00
03/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.4930	94.5000	94.4930	7,791.00
03/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.44	94.5350	94.5600	94.5350	2,500.00
03/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.44	94.5500	94.5600	94.5500	5,790.00
03/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.44	94.5430	94.5600	94.5430	2.00
03/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.44	94.5390	94.5600	94.5390	1.00
03/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.44	94.5380	94.5600	94.5380	4,790.00
03/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.58	94.3950	94.4200	94.3950	14,590.00
03/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.84	94.1380	94.1600	94.1380	5,290.00
03/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.15	93.8590	93.8500	93.8590	290.00
03/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.47	93.5370	93.5300	93.5370	390.00
03/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.2330	93.2300	93.2330	41,390.00
03/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.05	92.9000	92.9500	92.9000	390.00
03/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3034	3	3	3	0.00
03/01/2011	R206 On 03-February-11			Bond Future	6.71	102.4325	102.5653	102.4325	0.00
03/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3361	3	3	3	0.00
03/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3489	3	3	3	0.00
03/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3234	3	3	3	0.00
03/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 05-May-11			Bond Future	6.80	103.9339	104.0486	103.9339	0.00
03/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1857	2	2	2	0.00
03/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1957	2	2	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1759	2	2	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	197	0	0	0	0.00
03/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	156	0	0	0	0.00
03/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	175	0	0	0	0.00
03/01/2011	R206 On 04-August-11			Bond Future	6.92	101.6858	101.7923	101.6858	0.00
03/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	940	1	1	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1001	1	1	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	881	1	1	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	821	1	1	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	720	1	1	1	0.00
03/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	769	1	1	1	0.00
03/01/2011	R207 On 03-February-11			Bond Future	8.10	94.8328	95.1351	94.8328	800.00
03/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3888	4	4	4	0.00
03/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3618	3	4	3	0.00
03/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4161	4	4	4	0.00
03/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	45	0	0	0	0.00
03/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	76	0	0	0	0.00
03/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	58	0	0	0	0.00
03/01/2011	R207 On 05-May-11			Bond Future	8.19	96.2197	96.5083	96.2197	0.00
03/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3007	3	3	3	0.00
03/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2821	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3197	3	3	3	0.00
03/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1120	1	1	1	0.00
03/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1320	1	1	1	0.00
03/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1217	1	1	1	0.00
03/01/2011	R207 On 04-August-11			Bond Future	8.29	93.9859	94.2725	93.9859	0.00
03/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2452	2	2	2	0.00
03/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2310	2	2	2	0.00
03/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2599	2	3	2	0.00
03/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2553	3	3	3	0.00
03/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2840	3	3	3	0.00
03/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2694	3	3	3	0.00
03/01/2011	R208 On 03-February-11			Bond Future	8.12	92.7580	93.0775	92.7580	5,598.00
03/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3999	4	4	4	0.00
03/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4284	4	4	4	0.00
03/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3716	3	4	3	0.00
03/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	91	0	0	0	0.00
03/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	53	0	0	0	0.00
03/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	70	0	0	0	0.00
03/01/2011	R208 On 05-May-11			Bond Future	8.20	90.7172	91.0297	90.7172	0.00
03/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3135	3	3	3	0.00
03/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3337	3	3	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2940	3	3	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1391	2	1	2	0.00
03/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1178	1	1	1	0.00
03/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1280	1	1	1	0.00
03/01/2011	R208 On 04-August-11			Bond Future	8.29	92.0411	92.3465	92.0411	0.00
03/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2604	2	3	2	0.00
03/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2761	3	3	3	0.00
03/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2451	2	2	2	0.00
03/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2992	3	3	3	0.00
03/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2688	3	3	3	0.00
03/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2837	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	R209 On 03-February-11			Bond Future	8.24	80.7782	81.2228	80.7782	22,599.00
03/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6264	6	6	6	0.00
03/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5896	6	6	6	0.00
03/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6631	6	7	6	0.00
03/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	47	0	0	0	0.00
03/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	80	0	0	0	0.00
03/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	62	0	0	0	0.00
03/01/2011	R209 On 05-May-11			Bond Future	8.30	78.8224	79.2448	78.8224	0.00
03/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3818	4	4	4	0.00
03/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4072	4	4	4	0.00
03/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3570	3	4	3	0.00
03/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2280	2	2	2	0.00
03/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1946	2	2	2	0.00
03/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2108	2	2	2	0.00
03/01/2011	R209 On 04-August-11			Bond Future	8.36	79.9652	80.3997	79.9652	0.00
03/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4458	4	4	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4695	4	5	4	0.00
03/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4226	4	4	4	0.00
03/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13355	13	13	13	0.00
03/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	438	0	0	0	0.00
03/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3420	4	3	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3054	3	3	3	0.00
03/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3233	3	3	3	0.00
03/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7969	126.7790	126.7969	2.00
03/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32455	32	32	32	0.00
03/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33087	33	33	33	0.00
03/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31817	32	32	32	0.00
03/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3812	104.3696	104.3812	589.00
03/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4315	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4590	5	5	5	0.00
03/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4038	4	4	4	0.00
03/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11			Bond Future	2.48	102.6122	102.6025	102.6122	2,518.00
03/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4866	5	5	5	0.00
03/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5323	5	5	5	0.00
03/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4406	4	4	4	0.00
03/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11			Bond Future	8.34	89.6569	90.1338	89.6569	0.00
03/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3525	4	4	4	0.00
03/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2608	3	3	3	0.00
03/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3065	4	3	4	0.00
03/01/2011	R213 On 05-May-11			Bond Future	8.40	87.4278	87.8986	87.4278	0.00
03/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3124	4	3	4	0.00
03/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4037	5	4	5	0.00
03/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3579	4	4	4	0.00
03/01/2011	R213 On 04-August-11			Bond Future	8.47	88.7001	89.1728	88.7001	0.00
03/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4573	5	5	5	0.00
03/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3664	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4116	5	4	5	0.00
03/01/2011	TRT1 On 03-February-11			Index Future	343.42	342.2470	343.4220	342.2470	100.00
03/01/2011	TRT1 On 05-May-11			Index Future	348.11	346.9160	348.1080	346.9160	0.00
04/01/2011	AL7T On 03-February-11			Index Future	377.59	376.4060	377.5910	376.4060	30.00
04/01/2011	ALBI On 03-February-11			Index Future	347.93	346.8290	347.9290	346.8290	1,164.00
04/01/2011	ALBI On 05-May-11			Index Future	352.96	351.8440	352.9600	351.8440	2.00
04/01/2011	CRD1 On 03-February-11			Index Future	154.36	154.1140	154.3640	154.1140	2.00
04/01/2011	CRD1 On 05-May-11			Index Future	156.47	156.2160	156.4700	156.2160	0.00
04/01/2011	GOVI On 03-February-11			GOVI	348.60	347.5420	348.6000	347.5420	211.00
04/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	56000	5	6	5	0.00
04/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	55900	5	6	5	0.00
04/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	56100	5	6	5	0.00
04/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11			GOVI	353.64	352.5670	353.6400	352.5670	0.00
04/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	46400	4	5	4	0.00
04/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	46500	4	5	4	0.00
04/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	46300	4	5	4	0.00
04/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
04/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2011	IGOV On 03-February-11			Index Future	148.42	148.4280	148.4220	148.4280	6.00
04/01/2011	IGOV On 05-May-11			Index Future	150.57	150.5740	150.5680	150.5740	0.00
04/01/2011	IGOV On 04-August-11			Index Future	152.73	152.7350	152.7290	152.7350	0.00
04/01/2011	ILBI On 03-February-11			Index Future	402.15	402.1620	402.1490	402.1620	370.00

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1969	2	2	2	5,500.00
04/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5666	5	6	5	0.00
04/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1633	2	2	2	0.00
04/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4790	5	5	5	0.00
04/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1369	2	1	2	0.00
04/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1496	2	1	2	0.00
04/01/2011	R186 On 04-August-11			Bond Future	8.36	119.1874	119.7667	119.1874	0.00
04/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3816	4	4	4	0.00
04/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	4054	4	4	4	0.00
04/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3586	3	4	3	0.00
04/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5121	5	5	5	0.00
04/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4608	5	5	5	0.00
04/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	4859	5	5	5	0.00
04/01/2011	R201 On 03-February-11			Bond Future	7.05	106.7148	106.8423	106.7148	489.00
04/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3230	3	3	3	0.00
04/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3396	3	3	3	0.00
04/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	3065	3	3	3	0.00
04/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
04/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
04/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
04/01/2011	R201 On 05-May-11			Bond Future	7.15	108.2578	108.3871	108.2578	0.00
04/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2208	2	2	2	0.00
04/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2337	2	2	2	0.00
04/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	2082	2	2	2	0.00
04/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	305	0	0	0	0.00
04/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	244	0	0	0	0.00
04/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	273	0	0	0	0.00
04/01/2011	R201 On 04-August-11			Bond Future	7.26	105.4180	105.5507	105.4180	0.00
04/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1144	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1068	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1224	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1109	1	1	1	0.00
04/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1255	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1180	1	1	1	0.00
04/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6610	167.6610	167.6610	3,689.00
04/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60524	61	61	61	0.00
04/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61371	61	61	61	0.00
04/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59668	60	60	60	0.00
04/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0831	170.0831	170.0831	6,500.00
04/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43424	43	43	43	0.00
04/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42385	42	42	42	0.00
04/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44452	44	44	44	0.00
04/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R203 On 03-February-11			Bond Future	7.84	105.1031	105.3957	105.1031	1,404.00
04/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3361	3	3	3	0.00
04/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3598	3	4	3	0.00
04/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	3127	3	3	3	0.00
04/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1245	1	1	1	1,000.00
04/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	50	0	0	0	0.00
04/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	426	1	0	1	0.00
04/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	27	0	0	0	0.00
04/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	36	0	0	0	0.00
04/01/2011	R203 On 05-May-11			Bond Future	7.94	102.4591	102.7561	102.4591	0.00
04/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2486	2	2	2	0.00
04/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2327	2	2	2	0.00
04/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2648	2	3	2	0.00
04/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	887	1	1	1	0.00
04/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1052	1	1	1	0.00
04/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	968	1	1	1	0.00
04/01/2011	R203 On 04-August-11			Bond Future	8.05	103.9444	104.2493	103.9444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1949	2	2	2	0.00
04/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	2072	2	2	2	0.00
04/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1831	2	2	2	0.00
04/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2315	2	2	2	0.00
04/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2077	2	2	2	0.00
04/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2193	2	2	2	0.00
04/01/2011	R204 On 03-February-11			Bond Future	7.95	100.9867	101.3441	100.9867	1,926.00
04/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	3190	3	3	3	0.00
04/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2937	3	3	3	0.00
04/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3448	3	3	3	0.00
04/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	61	0	0	0	0.00
04/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	106	0	0	0	0.00
04/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	80	0	0	0	0.00
04/01/2011	R204 On 05-May-11			Bond Future	8.05	102.4468	102.8103	102.4468	0.00
04/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3383	3	3	3	0.00
04/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3580	3	4	3	0.00
04/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	3191	3	3	3	0.00
04/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	953	1	1	1	0.00
04/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	799	1	1	1	0.00
04/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	873	1	1	1	0.00
04/01/2011	R204 On 04-August-11			Bond Future	8.15	99.9011	100.2695	99.9011	0.00
04/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	2017	2	2	2	0.00
04/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1892	2	2	2	0.00
04/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	2147	2	2	2	0.00
04/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2681	3	3	3	0.00
04/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	2975	3	3	3	0.00
04/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	2825	3	3	3	0.00
04/01/2011	R206 On 03-February-11			Bond Future	6.67	102.5653	102.6770	102.5653	0.00
04/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3473	3	3	3	0.00
04/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3600	3	4	3	0.00
04/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3345	3	3	3	0.00
04/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R206 On 05-May-11			Bond Future	6.76	104.0486	104.1610	104.0486	0.00
04/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1949	2	2	2	0.00
04/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1849	2	2	2	0.00
04/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	2051	2	2	2	0.00
04/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	137	0	0	0	0.00
04/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	174	0	0	0	0.00
04/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	155	0	0	0	0.00
04/01/2011	R206 On 04-August-11			Bond Future	6.87	101.7923	101.9078	101.7923	0.00
04/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	1002	1	1	1	0.00
04/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1065	1	1	1	0.00
04/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	939	1	1	1	0.00
04/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	764	1	1	1	0.00
04/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	668	1	1	1	0.00
04/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	716	1	1	1	0.00
04/01/2011	R207 On 03-February-11			Bond Future	8.05	95.1351	95.4203	95.1351	800.00
04/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	4156	4	4	4	0.00
04/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3881	4	4	4	0.00
04/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4432	4	4	4	0.00
04/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	30	0	0	0	0.00
04/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	54	0	0	0	0.00
04/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	41	0	0	0	0.00
04/01/2011	R207 On 05-May-11			Bond Future	8.14	96.5083	96.7981	96.5083	0.00
04/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3191	3	3	3	0.00
04/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3387	3	3	3	0.00
04/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2999	3	3	3	0.00
04/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1208	1	1	1	0.00
04/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1020	1	1	1	0.00
04/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1111	1	1	1	0.00
04/01/2011	R207 On 04-August-11			Bond Future	8.24	94.2725	94.5601	94.2725	0.00
04/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2592	2	3	2	0.00
04/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2444	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2744	3	3	3	0.00
04/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2410	3	2	3	0.00
04/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2687	3	3	3	0.00
04/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2546	3	3	3	0.00
04/01/2011	R208 On 03-February-11			Bond Future	8.07	93.0775	93.3793	93.0775	5,598.00
04/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	4280	4	4	4	0.00
04/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4569	4	5	4	0.00
04/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3992	4	4	4	0.00
04/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	65	0	0	0	0.00
04/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	37	0	0	0	0.00
04/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	50	0	0	0	0.00
04/01/2011	R208 On 05-May-11			Bond Future	8.15	91.0297	91.3311	91.0297	0.00
04/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3327	3	3	3	0.00
04/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	3125	3	3	3	0.00
04/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3534	3	4	3	0.00
04/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1074	1	1	1	0.00
04/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1275	1	1	1	0.00
04/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1171	1	1	1	0.00
04/01/2011	R208 On 04-August-11			Bond Future	8.24	92.3465	92.6532	92.3465	0.00
04/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2754	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2917	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2596	2	3	2	0.00
04/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2830	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2537	3	3	3	0.00
04/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2680	3	3	3	0.00
04/01/2011	R209 On 03-February-11			Bond Future	8.19	81.2228	81.7156	81.2228	22,596.00
04/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6735	6	7	6	0.00
04/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6362	6	6	6	0.00
04/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	7107	7	7	7	0.00
04/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	30	0	0	0	0.00
04/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	53	0	0	0	0.00
04/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	41	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R209 On 05-May-11			Bond Future	8.24	79.2448	79.7494	79.2448	0.00
04/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	4122	4	4	4	0.00
04/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4387	4	4	4	0.00
04/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3863	4	4	4	0.00
04/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2068	2	2	2	0.00
04/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1756	2	2	2	0.00
04/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1908	2	2	2	0.00
04/01/2011	R209 On 04-August-11			Bond Future	8.30	80.3997	80.9071	80.3997	0.00
04/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4746	4	5	4	0.00
04/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4992	5	5	5	0.00
04/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4505	4	5	4	0.00
04/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13818	13	14	13	0.00
04/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	394	0	0	0	0.00
04/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3191	3	3	3	0.00
04/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2844	3	3	3	0.00
04/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3013	3	3	3	0.00
04/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7790	126.7790	126.7790	2.00
04/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32455	32	32	32	0.00
04/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33087	33	33	33	0.00
04/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31817	32	32	32	0.00
04/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3696	104.3638	104.3696	589.00
04/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4309	4	4	4	0.00
04/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4584	5	5	5	0.00
04/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4032	4	4	4	0.00
04/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11			Bond Future	2.48	102.6025	102.6025	102.6025	2,518.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4866	5	5	5	0.00
04/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5323	5	5	5	0.00
04/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4406	4	4	4	0.00
04/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11			Bond Future	8.28	90.1338	90.6673	90.1338	0.00
04/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	2992	4	3	4	0.00
04/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2075	3	2	3	0.00
04/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2532	3	3	3	0.00
04/01/2011	R213 On 05-May-11			Bond Future	8.34	87.8986	88.4426	87.8986	0.00
04/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2580	3	3	3	0.00
04/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3493	4	3	4	0.00
04/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3035	4	3	4	0.00
04/01/2011	R213 On 04-August-11			Bond Future	8.40	89.1728	89.7263	89.1728	0.00
04/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4019	5	4	5	0.00
04/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3110	4	3	4	0.00
04/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3563	4	4	4	0.00
04/01/2011	TRT1 On 03-February-11			Index Future	344.41	343.4220	344.4100	343.4220	100.00
04/01/2011	TRT1 On 05-May-11			Index Future	349.11	348.1080	349.1100	348.1080	0.00
05/01/2011	AL7T On 03-February-11			Index Future	378.04	377.5910	378.0430	377.5910	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
05/01/2011	ALBI On 03-February-11			Index Future	348.42	347.9290	348.4220	347.9290	1,164.00
05/01/2011	ALBI On 05-May-11			Index Future	353.46	352.9600	353.4590	352.9600	2.00
05/01/2011	CRD1 On 03-February-11			Index Future	154.45	154.3640	154.4480	154.3640	2.00
05/01/2011	CRD1 On 05-May-11			Index Future	156.56	156.4700	156.5570	156.4700	0.00
05/01/2011	GOVI On 03-February-11			GOVI	349.04	348.6000	349.0410	348.6000	211.00
05/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	60410	6	6	6	0.00
05/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	60510	6	6	6	0.00
05/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	60310	6	6	6	0.00
05/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 05-May-11			GOVI	354.09	353.6400	354.0870	353.6400	0.00
05/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	50870	5	5	5	0.00
05/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	50770	5	5	5	0.00
05/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	50970	5	5	5	0.00
05/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
05/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2011	IGOV On 03-February-11			Index Future	148.49	148.4220	148.4890	148.4220	6.00
05/01/2011	IGOV On 05-May-11			Index Future	150.64	150.5680	150.6350	150.5680	0.00
05/01/2011	IGOV On 04-August-11			Index Future	152.80	152.7290	152.7980	152.7290	0.00
05/01/2011	ILBI On 03-February-11			Index Future	402.43	402.1490	402.4250	402.1490	370.00
05/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.5080	94.4960	94.5080	7,791.00
05/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.44	94.5760	94.5590	94.5760	2,500.00
05/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.41	94.6050	94.5950	94.6050	5,790.00
05/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.37	94.6290	94.6290	94.6290	2.00
05/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.38	94.6290	94.6240	94.6290	2,000.00
05/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.38	94.6280	94.6230	94.6280	3,790.00
05/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.49	94.5100	94.5060	94.5100	14,590.00
05/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2330	94.2540	94.2330	5,290.00
05/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9610	93.9750	93.9610	290.00
05/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.35	93.6340	93.6530	93.6340	390.00
05/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.66	93.3230	93.3430	93.3230	41,490.00
05/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.89	93.1000	93.1100	93.1000	390.00
05/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2011	OTH1 On 03-February-11			Index Future	344.68	343.9190	344.6820	343.9190	3.00
05/01/2011	OTH1 On 05-May-11			Index Future	349.67	348.8910	349.6660	348.8910	0.00
05/01/2011	R157 On 03-February-11			Bond Future	7.22	129.4929	129.6167	129.4929	7,886.00
05/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2970	3	3	3	0.00
05/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	3179	3	3	3	0.00
05/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2763	3	3	3	0.00
05/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	25	0	0	0	0.00
05/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	12	0	0	0	0.00
05/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	17	0	0	0	0.00
05/01/2011	R157 On 05-May-11			Bond Future	7.32	124.5543	124.6837	124.5543	705.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2351	2	2	2	0.00
05/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2501	2	3	2	0.00
05/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	2063	2	2	2	0.00
05/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2205	2	2	2	0.00
05/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	639	1	1	1	0.00
05/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	703	1	1	1	0.00
05/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	525	1	1	1	0.00
05/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	580	1	1	1	0.00
05/01/2011	R157 On 04-August-11			Bond Future	7.44	126.3594	126.4928	126.3594	0.00
05/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1702	2	2	2	0.00
05/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1811	2	2	2	0.00
05/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1597	2	2	2	0.00
05/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1546	2	2	2	0.00
05/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1368	1	1	1	0.00
05/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1455	2	1	2	0.00
05/01/2011	R186 On 03-February-11			Bond Future	8.17	121.5134	121.8860	121.5134	25,674.00
05/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7985	8	8	8	0.00
05/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	8431	8	8	8	0.00
05/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	7538	7	8	7	0.00
05/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	235	0	0	0	3,000.00
05/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	44	0	0	0	0.00
05/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	4607	5	5	5	0.00
05/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	24	0	0	0	0.00
05/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	33	0	0	0	0.00
05/01/2011	R186 On 05-May-11			Bond Future	8.24	123.2683	123.6542	123.2683	0.00
05/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	6267	6	6	6	0.00
05/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6612	6	7	6	0.00
05/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	2104	2	2	2	5,500.00
05/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5927	6	6	6	0.00
05/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1508	2	2	2	0.00
05/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4539	5	5	5	0.00
05/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1260	1	1	1	0.00
05/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1380	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R186 On 04-August-11			Bond Future	8.32	119.7667	120.1551	119.7667	0.00
05/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3995	4	4	4	0.00
05/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3758	4	4	4	0.00
05/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	4239	4	4	4	0.00
05/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4405	5	4	5	0.00
05/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	4905	5	5	5	0.00
05/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	4650	5	5	5	0.00
05/01/2011	R201 On 03-February-11			Bond Future	7.06	106.8423	106.7975	106.8423	489.00
05/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3186	3	3	3	0.00
05/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	3020	3	3	3	0.00
05/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3351	3	3	3	0.00
05/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
05/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
05/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	0	0	0.00
05/01/2011	R201 On 05-May-11			Bond Future	7.16	108.3871	108.3418	108.3871	0.00
05/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2169	2	2	2	0.00
05/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2297	2	2	2	0.00
05/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	2044	2	2	2	0.00
05/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	312	0	0	0	0.00
05/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	249	0	0	0	0.00
05/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	279	0	0	0	0.00
05/01/2011	R201 On 04-August-11			Bond Future	7.28	105.5507	105.5054	105.5507	0.00
05/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1119	1	1	1	0.00
05/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1198	1	1	1	0.00
05/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1043	1	1	1	0.00
05/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1276	1	1	1	0.00
05/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1129	1	1	1	0.00
05/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1200	1	1	1	0.00
05/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6610	167.6315	167.6610	3,689.00
05/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	61	60	61	0.00
05/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61	61	0.00
05/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	60	60	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0831	170.0535	170.0831	6,500.00
05/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43	43	0.00
05/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42	42	0.00
05/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44	44	0.00
05/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R203 On 03-February-11			Bond Future	7.82	105.3957	105.4883	105.3957	1,404.00
05/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3447	3	3	3	0.00
05/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3685	4	4	4	0.00
05/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1296	1	1	1	1,000.00
05/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	3211	3	3	3	0.00
05/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	41	0	0	0	0.00
05/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	385	0	0	0	0.00
05/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	22	0	0	0	0.00
05/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	30	0	0	0	0.00
05/01/2011	R203 On 05-May-11			Bond Future	7.92	102.7561	102.8554	102.7561	0.00
05/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2545	2	3	2	0.00
05/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2384	2	2	2	0.00
05/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2710	3	3	3	0.00
05/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	849	1	1	1	0.00
05/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1010	1	1	1	0.00
05/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	927	1	1	1	0.00
05/01/2011	R203 On 04-August-11			Bond Future	8.03	104.2493	104.3449	104.2493	0.00
05/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1992	2	2	2	0.00
05/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1872	2	2	2	0.00
05/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	2116	2	2	2	0.00
05/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2025	2	2	2	0.00
05/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2260	2	2	2	0.00
05/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2140	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R204 On 03-February-11			Bond Future	7.94	101.3441	101.4193	101.3441	1,926.00
05/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	3255	3	3	3	0.00
05/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3514	3	4	3	0.00
05/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2998	3	3	3	0.00
05/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	91	0	0	0	0.00
05/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	52	0	0	0	0.00
05/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	70	0	0	0	0.00
05/01/2011	R204 On 05-May-11			Bond Future	8.03	102.8103	102.8832	102.8103	0.00
05/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3429	3	3	3	0.00
05/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3627	4	4	4	0.00
05/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	3235	3	3	3	0.00
05/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	924	1	1	1	0.00
05/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	773	1	1	1	0.00
05/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	846	1	1	1	0.00
05/01/2011	R204 On 04-August-11			Bond Future	8.13	100.2695	100.3456	100.2695	0.00
05/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	2046	2	2	2	0.00
05/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	2178	2	2	2	0.00
05/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1920	2	2	2	0.00
05/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	2927	3	3	3	0.00
05/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2636	3	3	3	0.00
05/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	2778	3	3	3	0.00
05/01/2011	R206 On 03-February-11			Bond Future	6.66	102.6770	102.6983	102.6770	0.00
05/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3494	3	3	3	0.00
05/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3367	3	3	3	0.00
05/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3622	4	4	4	0.00
05/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R206 On 05-May-11			Bond Future	6.75	104.1610	104.1830	104.1610	0.00
05/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1965	2	2	2	0.00
05/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1865	2	2	2	0.00
05/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	2068	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	132	0	0	0	0.00
05/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	168	0	0	0	0.00
05/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	149	0	0	0	0.00
05/01/2011	R206 On 04-August-11			Bond Future	6.86	101.9078	101.9278	101.9078	0.00
05/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	1011	1	1	1	0.00
05/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	948	1	1	1	0.00
05/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1074	1	1	1	0.00
05/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	657	1	1	1	0.00
05/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	753	1	1	1	0.00
05/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	705	1	1	1	0.00
05/01/2011	R207 On 03-February-11			Bond Future	8.03	95.4203	95.5908	95.4203	800.00
05/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	4317	4	4	4	0.00
05/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4595	4	5	4	0.00
05/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	4039	4	4	4	0.00
05/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	42	0	0	0	0.00
05/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	23	0	0	0	0.00
05/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	32	0	0	0	0.00
05/01/2011	R207 On 05-May-11			Bond Future	8.12	96.7981	96.9701	96.7981	0.00
05/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3300	3	3	3	0.00
05/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3500	3	4	3	0.00
05/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	3105	3	3	3	0.00
05/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1142	1	1	1	0.00
05/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	961	1	1	1	0.00
05/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1048	1	1	1	0.00
05/01/2011	R207 On 04-August-11			Bond Future	8.21	94.5601	94.7390	94.5601	0.00
05/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2680	3	3	3	0.00
05/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2835	3	3	3	0.00
05/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2529	2	3	2	0.00
05/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2593	3	3	3	0.00
05/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2323	2	2	2	0.00
05/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2455	3	2	3	0.00
05/01/2011	R208 On 03-February-11			Bond Future	8.03	93.3793	93.6242	93.3793	5,598.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	4511	4	5	4	0.00
05/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	4220	4	4	4	0.00
05/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4804	5	5	5	0.00
05/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	27	0	0	0	0.00
05/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	48	0	0	0	0.00
05/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	36	0	0	0	0.00
05/01/2011	R208 On 05-May-11			Bond Future	8.11	91.3311	91.5769	91.3311	0.00
05/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3486	3	3	3	0.00
05/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	3279	3	3	3	0.00
05/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3699	4	4	4	0.00
05/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	993	1	1	1	0.00
05/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1183	1	1	1	0.00
05/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1084	1	1	1	0.00
05/01/2011	R208 On 04-August-11			Bond Future	8.20	92.6532	92.9058	92.6532	0.00
05/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2880	3	3	3	0.00
05/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	3048	3	3	3	0.00
05/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2718	3	3	3	0.00
05/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2699	3	3	3	0.00
05/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2415	3	2	3	0.00
05/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2554	3	3	3	0.00
05/01/2011	R209 On 03-February-11			Bond Future	8.14	81.7156	82.1331	81.7156	22,596.00
05/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	7139	7	7	7	0.00
05/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	7514	7	8	7	0.00
05/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6763	6	7	6	0.00
05/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	37	0	0	0	0.00
05/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	20	0	0	0	0.00
05/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	27	0	0	0	0.00
05/01/2011	R209 On 05-May-11			Bond Future	8.19	79.7494	80.1709	79.7494	0.00
05/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	4384	4	4	4	0.00
05/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4659	4	5	4	0.00
05/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	4116	4	4	4	0.00
05/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	1900	2	2	2	0.00
05/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1607	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1748	2	2	2	0.00
05/01/2011	R209 On 04-August-11			Bond Future	8.25	80.9071	81.3325	80.9071	0.00
05/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4994	5	5	5	0.00
05/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	5247	5	5	5	0.00
05/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4746	5	5	5	0.00
05/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	14208	14	14	14	0.00
05/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	359	0	0	0	0.00
05/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3007	3	3	3	0.00
05/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2674	3	3	3	0.00
05/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	2836	3	3	3	0.00
05/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7790	126.7610	126.7790	2.00
05/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32	32	0.00
05/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33	33	0.00
05/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	32	32	0.00
05/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3638	104.3522	104.3638	589.00
05/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4297	4	4	4	0.00
05/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4573	5	5	5	0.00
05/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4021	4	4	4	0.00
05/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R212 On 03-February-11			Bond Future	2.49	102.6025	102.5928	102.6025	2,518.00
05/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4856	5	5	5	0.00
05/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5313	5	5	5	0.00
05/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4396	4	4	4	0.00
05/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R213 On 03-February-11			Bond Future	8.23	90.6673	91.0906	90.6673	0.00
05/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	1651	2	2	2	0.00
05/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	2568	3	3	3	0.00
05/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2108	3	2	3	0.00
05/01/2011	R213 On 05-May-11			Bond Future	8.29	88.4426	88.8692	88.4426	0.00
05/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3067	3	3	3	0.00
05/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2154	3	2	3	0.00
05/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	2608	3	3	3	0.00
05/01/2011	R213 On 04-August-11			Bond Future	8.35	89.7263	90.1558	89.7263	0.00
05/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	2681	3	3	3	0.00
05/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	3589	4	4	4	0.00
05/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3133	4	3	4	0.00
05/01/2011	TRT1 On 03-February-11			Index Future	344.95	344.4100	344.9480	344.4100	100.00
05/01/2011	TRT1 On 05-May-11			Index Future	349.66	349.1100	349.6570	349.1100	0.00
06/01/2011	AL7T On 03-February-11			Index Future	376.33	378.0430	376.3320	378.0430	30.00
06/01/2011	ALBI On 03-February-11			Index Future	347.05	348.4220	347.0450	348.4220	1,123.00
06/01/2011	ALBI On 05-May-11			Index Future	352.06	353.4590	352.0620	353.4590	2.00
06/01/2011	CRD1 On 03-February-11			Index Future	154.12	154.4480	154.1240	154.4480	2.00
06/01/2011	CRD1 On 05-May-11			Index Future	156.23	156.5570	156.2280	156.5570	0.00
06/01/2011	GOVI On 03-February-11			GOVI	347.71	349.0410	347.7130	349.0410	211.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	47130	6	5	6	0.00
06/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	47230	6	5	6	0.00
06/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	47030	6	5	6	0.00
06/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 05-May-11			GOVI	352.74	354.0870	352.7390	354.0870	0.00
06/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	37390	5	4	5	0.00
06/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	37290	5	4	5	0.00
06/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	37490	5	4	5	0.00
06/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
06/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2011	IGOV On 03-February-11			Index Future	148.48	148.4890	148.4830	148.4890	6.00
06/01/2011	IGOV On 05-May-11			Index Future	150.63	150.6350	150.6290	150.6350	0.00
06/01/2011	IGOV On 04-August-11			Index Future	152.79	152.7980	152.7920	152.7980	0.00
06/01/2011	ILBI On 03-February-11			Index Future	402.41	402.4250	402.4120	402.4250	370.00
06/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.51	94.4960	94.4890	94.4960	7,791.00
06/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.46	94.5590	94.5370	94.5590	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.43	94.5950	94.5710	94.5950	6,290.00
06/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.39	94.6290	94.6070	94.6290	2.00
06/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.40	94.6240	94.6040	94.6240	2,000.00
06/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.40	94.6230	94.6040	94.6230	3,790.00
06/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.51	94.5060	94.4890	94.5060	15,090.00
06/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.76	94.2540	94.2360	94.2540	5,290.00
06/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.04	93.9750	93.9640	93.9750	290.00
06/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.37	93.6530	93.6340	93.6530	390.00
06/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.67	93.3430	93.3270	93.3430	41,490.00
06/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.90	93.1100	93.1000	93.1100	390.00
06/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2011	OTH1 On 03-February-11			Index Future	343.06	344.6820	343.0560	344.6820	3.00
06/01/2011	OTH1 On 05-May-11			Index Future	348.02	349.6660	348.0160	349.6660	0.00
06/01/2011	R157 On 03-February-11			Bond Future	7.27	129.6167	129.3958	129.6167	7,886.00
06/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2755	3	3	3	0.00
06/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2962	3	3	3	0.00
06/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2549	3	3	3	0.00
06/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	32	0	0	0	0.00
06/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	16	0	0	0	0.00
06/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	23	0	0	0	0.00
06/01/2011	R157 On 05-May-11			Bond Future	7.38	124.6837	124.4584	124.6837	705.00
06/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2188	2	2	2	0.00
06/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2333	3	2	3	0.00
06/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2046	2	2	2	0.00
06/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1910	2	2	2	0.00
06/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	775	1	1	1	0.00
06/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	706	1	1	1	0.00
06/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	583	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	642	1	1	1	0.00
06/01/2011	R157 On 04-August-11			Bond Future	7.50	126.4928	126.2654	126.4928	0.00
06/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1580	2	2	2	0.00
06/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1684	2	2	2	0.00
06/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1479	2	1	2	0.00
06/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1655	2	2	2	0.00
06/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1469	1	1	1	0.00
06/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1560	1	2	1	0.00
06/01/2011	R186 On 03-February-11			Bond Future	8.24	121.8860	121.2425	121.8860	25,674.00
06/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7353	8	7	8	0.00
06/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7797	8	8	8	0.00
06/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6910	8	7	8	0.00
06/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	153	0	0	0	3,000.00
06/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	59	0	0	0	0.00
06/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5168	5	5	5	0.00
06/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	33	0	0	0	0.00
06/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	44	0	0	0	0.00
06/01/2011	R186 On 05-May-11			Bond Future	8.31	123.6542	122.9925	123.6542	0.00
06/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5777	6	6	6	0.00
06/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6110	7	6	7	0.00
06/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5450	6	5	6	0.00
06/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1843	2	2	2	5,500.00
06/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1693	2	2	2	0.00
06/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4940	5	5	5	0.00
06/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1420	1	1	1	0.00
06/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1552	1	2	1	0.00
06/01/2011	R186 On 04-August-11			Bond Future	8.39	120.1551	119.4862	120.1551	0.00
06/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3663	4	4	4	0.00
06/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3438	4	3	4	0.00
06/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3895	4	4	4	0.00
06/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4730	4	5	4	0.00
06/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5254	5	5	5	0.00
06/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	4987	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	R201 On 03-February-11			Bond Future	7.10	106.7975	106.6425	106.7975	489.00
06/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3031	3	3	3	0.00
06/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2865	3	3	3	0.00
06/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3196	3	3	3	0.00
06/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
06/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
06/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	0	0	0.00
06/01/2011	R201 On 05-May-11			Bond Future	7.21	108.3418	108.1867	108.3418	0.00
06/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2045	2	2	2	0.00
06/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1923	2	2	2	0.00
06/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2170	2	2	2	0.00
06/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	277	0	0	0	0.00
06/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	346	0	0	0	0.00
06/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	310	0	0	0	0.00
06/01/2011	R201 On 04-August-11			Bond Future	7.33	105.5054	105.3457	105.5054	0.00
06/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1039	1	1	1	0.00
06/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1114	1	1	1	0.00
06/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	967	1	1	1	0.00
06/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1359	1	1	1	0.00
06/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1204	1	1	1	0.00
06/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1280	1	1	1	0.00
06/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	167.6315	167.6315	3,689.00
06/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	60	60	60	0.00
06/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61	61	0.00
06/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	60	60	0.00
06/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	170.0535	170.0535	6,500.00
06/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43	43	0.00
06/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44	44	0.00
06/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42	42	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
06/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R203 On 03-February-11			Bond Future	7.88	105.4883	105.1851	105.4883	1,404.00
06/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3154	3	3	3	0.00
06/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3390	4	3	4	0.00
06/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1084	1	1	1	1,000.00
06/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2921	3	3	3	0.00
06/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	54	0	0	0	0.00
06/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	476	0	0	0	0.00
06/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	30	0	0	0	0.00
06/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	40	0	0	0	0.00
06/01/2011	R203 On 05-May-11			Bond Future	7.98	102.8554	102.5431	102.8554	0.00
06/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2336	3	2	3	0.00
06/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2494	3	2	3	0.00
06/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2182	2	2	2	0.00
06/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1120	1	1	1	0.00
06/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	946	1	1	1	0.00
06/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1031	1	1	1	0.00
06/01/2011	R203 On 04-August-11			Bond Future	8.10	104.3449	104.0300	104.3449	0.00
06/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1834	2	2	2	0.00
06/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1720	2	2	2	0.00
06/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1952	2	2	2	0.00
06/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2176	2	2	2	0.00
06/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2423	2	2	2	0.00
06/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2297	2	2	2	0.00
06/01/2011	R204 On 03-February-11			Bond Future	8.02	101.4193	100.9292	101.4193	1,926.00
06/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2800	3	3	3	0.00
06/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3052	4	3	4	0.00
06/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2554	3	3	3	0.00
06/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	137	0	0	0	0.00
06/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	80	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
06/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	105	0	0	0	0.00
06/01/2011	R204 On 05-May-11			Bond Future	8.12	102.8832	102.3854	102.8832	0.00
06/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3073	3	3	3	0.00
06/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2890	3	3	3	0.00
06/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3262	4	3	4	0.00
06/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	906	1	1	1	0.00
06/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1077	1	1	1	0.00
06/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	988	1	1	1	0.00
06/01/2011	R204 On 04-August-11			Bond Future	8.23	100.3456	99.8417	100.3456	0.00
06/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1816	2	2	2	0.00
06/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1938	2	2	2	0.00
06/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1698	2	2	2	0.00
06/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3209	3	3	3	0.00
06/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2900	3	3	3	0.00
06/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3052	3	3	3	0.00
06/01/2011	R206 On 03-February-11			Bond Future	6.71	102.6983	102.5626	102.6983	0.00
06/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3359	3	3	3	0.00
06/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3231	3	3	3	0.00
06/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3486	4	3	4	0.00
06/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R206 On 05-May-11			Bond Future	6.81	104.1830	104.0461	104.1830	0.00
06/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1849	2	2	2	0.00
06/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1949	2	2	2	0.00
06/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1751	2	2	2	0.00
06/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	191	0	0	0	0.00
06/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	150	0	0	0	0.00
06/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	169	0	0	0	0.00
06/01/2011	R206 On 04-August-11			Bond Future	6.92	101.9278	101.7901	101.9278	0.00
06/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	933	1	1	1	0.00
06/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	874	1	1	1	0.00
06/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	994	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	715	1	1	1	0.00
06/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	816	1	1	1	0.00
06/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	764	1	1	1	0.00
06/01/2011	R207 On 03-February-11			Bond Future	8.09	95.5908	95.1957	95.5908	800.00
06/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3933	4	4	4	0.00
06/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4209	5	4	5	0.00
06/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3659	4	4	4	0.00
06/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	57	0	0	0	0.00
06/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	32	0	0	0	0.00
06/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	43	0	0	0	0.00
06/01/2011	R207 On 05-May-11			Bond Future	8.18	96.9701	96.5674	96.9701	0.00
06/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3022	3	3	3	0.00
06/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2835	3	3	3	0.00
06/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3214	4	3	4	0.00
06/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1077	1	1	1	0.00
06/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1274	1	1	1	0.00
06/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1173	1	1	1	0.00
06/01/2011	R207 On 04-August-11			Bond Future	8.28	94.7390	94.3299	94.7390	0.00
06/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2463	3	2	3	0.00
06/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2611	3	3	3	0.00
06/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2319	3	2	3	0.00
06/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2792	3	3	3	0.00
06/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2508	2	3	2	0.00
06/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2647	2	3	2	0.00
06/01/2011	R208 On 03-February-11			Bond Future	8.11	93.6242	93.1416	93.6242	5,598.00
06/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	4045	5	4	5	0.00
06/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3759	4	4	4	0.00
06/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4333	5	4	5	0.00
06/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	38	0	0	0	0.00
06/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	69	0	0	0	0.00
06/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	52	0	0	0	0.00
06/01/2011	R208 On 05-May-11			Bond Future	8.19	91.5769	91.0924	91.5769	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
06/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3152	3	3	3	0.00
06/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3355	4	3	4	0.00
06/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2955	3	3	3	0.00
06/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1343	1	1	1	0.00
06/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1133	1	1	1	0.00
06/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1235	1	1	1	0.00
06/01/2011	R208 On 04-August-11			Bond Future	8.28	92.9058	92.4139	92.9058	0.00
06/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2618	3	3	3	0.00
06/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2777	3	3	3	0.00
06/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2465	3	2	3	0.00
06/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2938	3	3	3	0.00
06/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2636	2	3	2	0.00
06/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2784	3	3	3	0.00
06/01/2011	R209 On 03-February-11			Bond Future	8.21	82.1331	81.5127	82.1331	22,596.00
06/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6530	7	7	7	0.00
06/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6902	8	7	8	0.00
06/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6157	7	6	7	0.00
06/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	51	0	0	0	0.00
06/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	28	0	0	0	0.00
06/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	39	0	0	0	0.00
06/01/2011	R209 On 05-May-11			Bond Future	8.27	80.1709	79.5400	80.1709	0.00
06/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3966	4	4	4	0.00
06/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4228	5	4	5	0.00
06/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3712	4	4	4	0.00
06/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2127	2	2	2	0.00
06/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1807	2	2	2	0.00
06/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1961	2	2	2	0.00
06/01/2011	R209 On 04-August-11			Bond Future	8.32	81.3325	80.7001	81.3325	0.00
06/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4606	5	5	5	0.00
06/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4848	5	5	5	0.00
06/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4368	5	4	5	0.00
06/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13619	14	14	14	0.00
06/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	402	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
06/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3261	3	3	3	0.00
06/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2907	3	3	3	0.00
06/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3080	3	3	3	0.00
06/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	126.7610	126.7610	2.00
06/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32	32	0.00
06/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33	33	0.00
06/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	32	32	0.00
06/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3522	104.3464	104.3522	589.00
06/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4292	4	4	4	0.00
06/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4567	5	5	5	0.00
06/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4015	4	4	4	0.00
06/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	1	0	0	0	0.00
06/01/2011	R212 On 03-February-11			Bond Future	2.49	102.5928	102.5928	102.5928	2,518.00
06/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4856	5	5	5	0.00
06/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5313	5	5	5	0.00
06/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4396	4	4	4	0.00
06/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11			Bond Future	8.29	91.0906	90.5620	91.0906	0.00
06/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2180	2	2	2	0.00
06/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3097	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2637	2	3	2	0.00
06/01/2011	R213 On 05-May-11			Bond Future	8.35	88.8692	88.3299	88.8692	0.00
06/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3606	3	4	3	0.00
06/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2693	2	3	2	0.00
06/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3148	3	3	3	0.00
06/01/2011	R213 On 04-August-11			Bond Future	8.42	90.1558	89.6152	90.1558	0.00
06/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3221	3	3	3	0.00
06/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4130	4	4	4	0.00
06/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3674	3	4	3	0.00
06/01/2011	TRT1 On 03-February-11			Index Future	343.59	344.9480	343.5920	344.9480	100.00
06/01/2011	TRT1 On 05-May-11			Index Future	348.28	349.6570	348.2840	349.6570	0.00
07/01/2011	AL7T On 03-February-11			Index Future	375.96	376.3320	375.9570	376.3320	30.00
07/01/2011	ALBI On 03-February-11			Index Future	346.84	347.0450	346.8390	347.0450	1,123.00
07/01/2011	ALBI On 05-May-11			Index Future	351.85	352.0620	351.8530	352.0620	2.00
07/01/2011	CRD1 On 03-February-11			Index Future	154.11	154.1240	154.1060	154.1240	2.00
07/01/2011	CRD1 On 05-May-11			Index Future	156.21	156.2280	156.2110	156.2280	0.00
07/01/2011	GOVI On 03-February-11			GOVI	347.52	347.7130	347.5210	347.7130	211.00
07/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	45210	5	5	5	0.00
07/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	45110	5	5	5	0.00
07/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	45310	5	5	5	0.00
07/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 05-May-11			GOVI	352.55	352.7390	352.5450	352.7390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	35450	4	4	4	0.00
07/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	35550	4	4	4	0.00
07/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	35350	4	4	4	0.00
07/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
07/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2011	IGOV On 03-February-11			Index Future	148.49	148.4830	148.4880	148.4830	6.00
07/01/2011	IGOV On 05-May-11			Index Future	150.63	150.6290	150.6340	150.6290	0.00
07/01/2011	IGOV On 04-August-11			Index Future	152.80	152.7920	152.7970	152.7920	0.00
07/01/2011	ILBI On 03-February-11			Index Future	402.43	402.4120	402.4280	402.4120	370.00
07/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.4890	94.4970	94.4890	7,791.00
07/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.45	94.5370	94.5490	94.5370	2,500.00
07/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.42	94.5710	94.5810	94.5710	6,390.00
07/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.39	94.6070	94.6090	94.6070	2.00
07/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.48	94.6040	94.5190	94.6040	2,000.00
07/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.48	94.6040	94.5180	94.6040	3,790.00
07/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.51	94.4890	94.4900	94.4890	15,090.00
07/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2360	94.2500	94.2360	5,290.00
07/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9640	93.9670	93.9640	290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.37	93.6340	93.6330	93.6340	390.00
07/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.68	93.3270	93.3200	93.3270	41,490.00
07/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	390.00
07/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/01/2011	OTH1 On 03-February-11			Index Future	342.77	343.0560	342.7720	343.0560	3.00
07/01/2011	OTH1 On 05-May-11			Index Future	347.73	348.0160	347.7270	348.0160	0.00
07/01/2011	R157 On 03-February-11			Bond Future	7.27	129.3958	129.4046	129.3958	7,886.00
07/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2761	3	3	3	0.00
07/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2555	3	3	3	0.00
07/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2969	3	3	3	0.00
07/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	14	0	0	0	0.00
07/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	29	0	0	0	0.00
07/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	20	0	0	0	0.00
07/01/2011	R157 On 05-May-11			Bond Future	7.38	124.4584	124.4626	124.4584	705.00
07/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2186	2	2	2	0.00
07/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2331	2	2	2	0.00
07/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2044	2	2	2	0.00
07/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1907	2	2	2	0.00
07/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	768	1	1	1	0.00
07/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	699	1	1	1	0.00
07/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	576	1	1	1	0.00
07/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	636	1	1	1	0.00
07/01/2011	R157 On 04-August-11			Bond Future	7.49	126.2654	126.2693	126.2654	0.00
07/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1578	2	2	2	0.00
07/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1478	1	1	1	0.00
07/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1683	2	2	2	0.00
07/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1464	1	1	1	0.00
07/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1651	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1555	2	2	2	0.00
07/01/2011	R186 On 03-February-11			Bond Future	8.25	121.2425	121.1424	121.2425	25,674.00
07/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7251	7	7	7	0.00
07/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7695	8	8	8	0.00
07/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	134	0	0	0	3,000.00
07/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6808	7	7	7	0.00
07/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	58	0	0	0	0.00
07/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5249	5	5	5	0.00
07/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	31	0	0	0	0.00
07/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	43	0	0	0	0.00
07/01/2011	R186 On 05-May-11			Bond Future	8.32	122.9925	122.8942	122.9925	500.00
07/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5695	6	6	6	0.00
07/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6027	6	6	6	0.00
07/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5370	5	5	5	0.00
07/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1796	2	2	2	5,500.00
07/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1711	2	2	2	0.00
07/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4991	5	5	5	0.00
07/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1435	1	1	1	0.00
07/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1568	2	2	2	0.00
07/01/2011	R186 On 04-August-11			Bond Future	8.40	119.4862	119.3897	119.4862	0.00
07/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3608	4	4	4	0.00
07/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3838	4	4	4	0.00
07/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3385	3	3	3	0.00
07/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5297	5	5	5	0.00
07/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4769	5	5	5	0.00
07/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5028	5	5	5	0.00
07/01/2011	R201 On 03-February-11			Bond Future	7.11	106.6425	106.6287	106.6425	489.00
07/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3017	3	3	3	0.00
07/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3182	3	3	3	0.00
07/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2851	3	3	3	0.00
07/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
07/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
07/01/2011	R201 On 05-May-11			Bond Future	7.21	108.1867	108.1706	108.1867	0.00
07/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2029	2	2	2	0.00
07/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1907	2	2	2	0.00
07/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2155	2	2	2	0.00
07/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	278	0	0	0	0.00
07/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	347	0	0	0	0.00
07/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	310	0	0	0	0.00
07/01/2011	R201 On 04-August-11			Bond Future	7.34	105.3457	105.3306	105.3457	0.00
07/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1029	1	1	1	0.00
07/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	957	1	1	1	0.00
07/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1104	1	1	1	0.00
07/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1209	1	1	1	0.00
07/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1364	1	1	1	0.00
07/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1285	1	1	1	0.00
07/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	167.6315	167.6315	3,739.00
07/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	60	60	60	0.00
07/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61	61	0.00
07/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	60	60	0.00
07/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	170.0535	170.0535	6,500.00
07/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43	43	0.00
07/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44	44	0.00
07/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42	42	0.00
07/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R203 On 03-February-11			Bond Future	7.88	105.1851	105.1903	105.1851	1,404.00
07/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3155	3	3	3	0.00
07/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3392	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2921	3	3	3	0.00
07/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1075	1	1	1	1,000.00
07/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	49	0	0	0	0.00
07/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	462	0	0	0	0.00
07/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	27	0	0	0	0.00
07/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	36	0	0	0	0.00
07/01/2011	R203 On 05-May-11			Bond Future	7.98	102.5431	102.5481	102.5431	0.00
07/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2332	2	2	2	0.00
07/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2491	2	2	2	0.00
07/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2179	2	2	2	0.00
07/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1113	1	1	1	0.00
07/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	938	1	1	1	0.00
07/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1022	1	1	1	0.00
07/01/2011	R203 On 04-August-11			Bond Future	8.10	104.0300	104.0348	104.0300	0.00
07/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1831	2	2	2	0.00
07/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1949	2	2	2	0.00
07/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1717	2	2	2	0.00
07/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2415	2	2	2	0.00
07/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2168	2	2	2	0.00
07/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2289	2	2	2	0.00
07/01/2011	R204 On 03-February-11			Bond Future	8.03	100.9292	100.9062	100.9292	1,926.00
07/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2773	3	3	3	0.00
07/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2526	3	3	3	0.00
07/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3025	3	3	3	0.00
07/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	76	0	0	0	0.00
07/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	132	0	0	0	0.00
07/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	101	0	0	0	0.00
07/01/2011	R204 On 05-May-11			Bond Future	8.13	102.3854	102.3631	102.3854	100.00
07/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3051	3	3	3	0.00
07/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2868	3	3	3	0.00
07/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3239	3	3	3	0.00
07/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	905	1	1	1	0.00
07/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1077	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	988	1	1	1	0.00
07/01/2011	R204 On 04-August-11			Bond Future	8.23	99.8417	99.8200	99.8417	0.00
07/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1801	2	2	2	0.00
07/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1684	2	2	2	0.00
07/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1923	2	2	2	0.00
07/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2906	3	3	3	0.00
07/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3216	3	3	3	0.00
07/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3058	3	3	3	0.00
07/01/2011	R206 On 03-February-11			Bond Future	6.71	102.5626	102.5653	102.5626	0.00
07/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3361	3	3	3	0.00
07/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3489	3	3	3	0.00
07/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3234	3	3	3	0.00
07/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R206 On 05-May-11			Bond Future	6.80	104.0461	104.0486	104.0461	0.00
07/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1849	2	2	2	0.00
07/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1950	2	2	2	0.00
07/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1751	2	2	2	0.00
07/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	189	0	0	0	0.00
07/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	149	0	0	0	0.00
07/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	167	0	0	0	0.00
07/01/2011	R206 On 04-August-11			Bond Future	6.92	101.7901	101.7923	101.7901	0.00
07/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	932	1	1	1	0.00
07/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	993	1	1	1	0.00
07/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	873	1	1	1	0.00
07/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	813	1	1	1	0.00
07/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	712	1	1	1	0.00
07/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	761	1	1	1	0.00
07/01/2011	R207 On 03-February-11			Bond Future	8.11	95.1957	95.0745	95.1957	800.00
07/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3813	4	4	4	0.00
07/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3540	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4089	4	4	4	0.00
07/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	33	0	0	0	0.00
07/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	59	0	0	0	0.00
07/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	44	0	0	0	0.00
07/01/2011	R207 On 05-May-11			Bond Future	8.20	96.5674	96.4493	96.5674	0.00
07/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2938	3	3	3	0.00
07/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2753	3	3	3	0.00
07/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3127	3	3	3	0.00
07/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1109	1	1	1	0.00
07/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1311	1	1	1	0.00
07/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1207	1	1	1	0.00
07/01/2011	R207 On 04-August-11			Bond Future	8.30	94.3299	94.2093	94.3299	0.00
07/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2397	2	2	2	0.00
07/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2255	2	2	2	0.00
07/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2542	3	3	3	0.00
07/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2559	3	3	3	0.00
07/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2848	3	3	3	0.00
07/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2702	3	3	3	0.00
07/01/2011	R208 On 03-February-11			Bond Future	8.13	93.1416	92.9815	93.1416	5,598.00
07/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3888	4	4	4	0.00
07/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4176	4	4	4	0.00
07/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3603	4	4	4	0.00
07/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	74	0	0	0	0.00
07/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	42	0	0	0	0.00
07/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	55	0	0	0	0.00
07/01/2011	R208 On 05-May-11			Bond Future	8.22	91.0924	90.9295	91.0924	100.00
07/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3038	3	3	3	0.00
07/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3238	3	3	3	0.00
07/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2845	3	3	3	0.00
07/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1396	1	1	1	0.00
07/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1179	1	1	1	0.00
07/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1284	1	1	1	0.00
07/01/2011	R208 On 04-August-11			Bond Future	8.30	92.4139	92.2486	92.4139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2529	3	3	3	0.00
07/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2685	3	3	3	0.00
07/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2379	2	2	2	0.00
07/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3018	3	3	3	0.00
07/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2709	3	3	3	0.00
07/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2860	3	3	3	0.00
07/01/2011	R209 On 03-February-11			Bond Future	8.22	81.5127	81.4246	81.5127	22,596.00
07/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6440	7	6	7	0.00
07/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6067	6	6	6	0.00
07/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6813	7	7	7	0.00
07/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	27	0	0	0	0.00
07/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	49	0	0	0	0.00
07/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	37	0	0	0	0.00
07/01/2011	R209 On 05-May-11			Bond Future	8.27	79.5400	79.4617	79.5400	0.00
07/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3906	4	4	4	0.00
07/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4166	4	4	4	0.00
07/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3653	4	4	4	0.00
07/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2146	2	2	2	0.00
07/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1823	2	2	2	0.00
07/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1979	2	2	2	0.00
07/01/2011	R209 On 04-August-11			Bond Future	8.33	80.7001	80.6140	80.7001	0.00
07/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4546	5	5	5	0.00
07/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4787	5	5	5	0.00
07/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4311	4	4	4	0.00
07/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13536	14	14	14	0.00
07/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	405	0	0	0	0.00
07/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3290	3	3	3	0.00
07/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2932	3	3	3	0.00
07/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3106	3	3	3	0.00
07/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	126.7610	126.7610	2.00
07/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32	32	0.00
07/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	32	32	0.00
07/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R211 On 03-February-11			Bond Future	1.72	104.3464	104.4565	104.3464	589.00
07/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4402	4	4	4	0.00
07/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4677	5	5	5	0.00
07/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4125	4	4	4	0.00
07/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R212 On 03-February-11			Bond Future	2.50	102.5928	102.4959	102.5928	2,518.00
07/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4759	5	5	5	0.00
07/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5217	5	5	5	0.00
07/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4300	4	4	4	0.00
07/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11			Bond Future	8.31	90.5620	90.4306	90.5620	0.00
07/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3229	3	3	3	0.00
07/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2312	2	2	2	0.00
07/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2768	3	3	3	0.00
07/01/2011	R213 On 05-May-11			Bond Future	8.37	88.3299	88.2002	88.3299	0.00
07/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2823	3	3	3	0.00
07/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3736	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3277	3	3	3	0.00
07/01/2011	R213 On 04-August-11			Bond Future	8.43	89.6152	89.4787	89.6152	0.00
07/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4267	4	4	4	0.00
07/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3358	3	3	3	0.00
07/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3811	4	4	4	0.00
07/01/2011	TRT1 On 03-February-11			Index Future	343.42	343.5920	343.4160	343.5920	100.00
07/01/2011	TRT1 On 05-May-11			Index Future	348.11	348.2840	348.1060	348.2840	0.00