



# Derivatives Weekly Statistics Report

From: 31/01/2011 To: 04/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AL7T On 03-February-11			Index Future	366.07	364.5390	366.0710	364.5390	30.00
01/02/2011	AL7T On 05-May-11			Index Future	371.36	369.8090	371.3630	369.8090	0.00
01/02/2011	AL7T On 04-August-11			Index Future	376.71	375.1370	376.7140	375.1370	0.00
01/02/2011	ALBI On 03-February-11			Index Future	337.89	336.6670	337.8880	336.6670	133.00
01/02/2011	ALBI On 05-May-11			Index Future	342.77	341.5350	342.7730	341.5350	982.00
01/02/2011	ALBI On 04-August-11			Index Future	347.71	346.4550	347.7120	346.4550	0.00
01/02/2011	CRD1 On 03-February-11			Index Future	151.74	151.4240	151.7440	151.4240	0.00
01/02/2011	CRD1 On 05-May-11			Index Future	153.82	153.4990	153.8240	153.4990	2.00
01/02/2011	CRD1 On 04-August-11			Index Future	155.93	155.5960	155.9260	155.5960	0.00
01/02/2011	GOVI On 03-February-11			GOVI	338.71	337.5340	338.7090	337.5340	166.00
01/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	43010	5	4	5	0.00
01/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	42810	5	4	5	0.00
01/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	42910	5	4	5	0.00
01/02/2011	GOVI On 05-May-11			GOVI	343.61	342.4140	343.6060	342.4140	139.00
01/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	53840	7	5	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	54040	7	5	7	0.00
01/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	53940	7	5	7	0.00
01/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2011	IGOV On 03-February-11			Index Future	147.29	147.1180	147.2850	147.1180	9.00
01/02/2011	IGOV On 05-May-11			Index Future	149.41	149.2450	149.4140	149.2450	0.00
01/02/2011	IGOV On 04-August-11			Index Future	151.57	151.3950	151.5670	151.3950	0.00
01/02/2011	ILBI On 03-February-11			Index Future	398.49	398.0410	398.4940	398.0410	17.00
01/02/2011	ILBI On 05-May-11			Index Future	404.15	403.5450	404.1540	403.5450	336.00
01/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3790	94.3900	94.3790	5,000.00
01/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3100	94.3400	94.3100	5,790.00
01/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.70	94.2440	94.2960	94.2440	2.00
01/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.1880	94.2480	94.1880	2,000.00
01/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1350	94.1960	94.1350	3,890.00
01/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0680	94.1190	94.0680	1,500.00
01/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9250	93.9680	93.9250	14,890.00
01/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.48	93.4430	93.5200	93.4430	5,290.00
01/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9980	93.0850	92.9980	790.00
01/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.5660	92.6470	92.5660	2,890.00
01/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.1320	92.2210	92.1320	44,510.00
01/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.14	91.7260	91.8600	91.7260	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2011	OTH1 On 03-February-11			Index Future	333.10	331.6470	333.1000	331.6470	0.00
01/02/2011	OTH1 On 05-May-11			Index Future	337.92	336.4420	337.9160	336.4420	3.00
01/02/2011	OTH1 On 04-August-11			Index Future	342.79	341.2890	342.7850	341.2890	0.00
01/02/2011	R157 On 03-February-11			Bond Future	7.84	126.7155	126.9389	126.7155	5,062.00
01/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	334	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	511	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	192	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	132	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	0	0	0.00
01/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	59	0	0	0	0.00
01/02/2011	R157 On 05-May-11			Bond Future	7.98	121.7355	121.9625	121.7355	2,605.00
01/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	743	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	823	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	597	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	1	1	0.00
01/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1823	2	2	2	0.00
01/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1958	2	2	2	0.00
01/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1569	2	2	2	0.00
01/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1693	2	2	2	0.00
01/02/2011	R157 On 04-August-11			Bond Future	8.15	123.5090	123.7375	123.5090	0.00
01/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	655	1	1	1	0.00
01/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	712	1	1	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	601	1	1	1	0.00
01/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3305	3	3	3	0.00
01/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3025	3	3	3	0.00
01/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3163	3	3	3	0.00
01/02/2011	R157 On 03-November-11			Bond Future	8.33	118.4934	118.7256	118.4934	3,694.00
01/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1820	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1912	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1731	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2186	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2009	2	2	2	0.00
01/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2096	2	2	2	0.00
01/02/2011	R186 On 03-February-11			Bond Future	8.66	116.5344	117.1127	116.5344	25,653.00
01/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3179	3	3	3	0.00
01/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3634	3	4	3	0.00
01/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2722	2	3	2	0.00
01/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
01/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	1	0	0	0	0.00

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01/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9145	10	9	10	0.00
01/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R186 On 05-May-11			Bond Future	8.75	118.2188	118.8047	118.2188	8,235.00
01/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3008	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3248	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	655	1	1	1	5,500.00
01/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2779	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3210	4	3	4	0.00
01/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7940	8	8	8	0.00
01/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2746	3	3	3	0.00
01/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2971	3	3	3	0.00
01/02/2011	R186 On 04-August-11			Bond Future	8.84	114.6534	115.2461	114.6534	140.00
01/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1909	2	2	2	0.00
01/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1767	2	2	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2058	2	2	2	0.00
01/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7133	8	7	8	0.00
01/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7823	8	8	8	0.00
01/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7473	8	7	8	0.00
01/02/2011	R186 On 03-November-11			Bond Future	8.93	116.3203	116.9196	116.3203	12,959.00
01/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5382	5	5	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5148	5	5	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5621	5	6	5	0.00
01/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4516	5	5	5	0.00
01/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4933	5	5	5	0.00
01/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4720	5	5	5	0.00
01/02/2011	R201 On 03-February-11			Bond Future	7.68	104.5381	104.6960	104.5381	489.00
01/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1083	1	1	1	0.00
01/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	917	1	1	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1249	1	1	1	0.00
01/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00

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01/02/2011	R201 On 05-May-11			Bond Future	7.83	106.0512	106.2088	106.0512	0.00
01/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	794	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	870	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	719	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1120	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	955	1	1	1	0.00
01/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1037	1	1	1	0.00
01/02/2011	R201 On 04-August-11			Bond Future	8.00	103.1850	103.3465	103.1850	0.00
01/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	386	0	0	0	0.00
01/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	426	0	0	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	351	0	0	0	0.00
01/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2742	3	3	3	0.00
01/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2516	3	3	3	0.00
01/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2626	3	3	3	0.00
01/02/2011	R201 On 03-November-11			Bond Future	8.19	104.6839	104.8476	104.6839	0.00
01/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1188	1	1	1	0.00
01/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1254	1	1	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1125	1	1	1	0.00
01/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1780	2	2	2	0.00
01/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1634	2	2	2	0.00
01/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1706	2	2	2	0.00
01/02/2011	R202 On 03-February-11			Bond Future	0.47	165.1142	165.1142	165.1142	3,608.00
01/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57977	58	58	58	0.00
01/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58824	59	59	59	0.00
01/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	57121	57	57	57	0.00
01/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11			Bond Future	0.39	167.4999	167.4999	167.4999	6,500.00
01/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40841	41	41	41	0.00
01/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41869	42	42	42	0.00
01/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39802	40	40	40	0.00
01/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00

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01/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R203 On 03-February-11			Bond Future	8.33	102.6555	102.9343	102.6555	1,402.00
01/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	874	1	1	1	0.00
01/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1113	1	1	1	0.00
01/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
01/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	646	0	1	0	0.00
01/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	30	0	0	0	0.00
01/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1643	2	2	2	0.00
01/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	3	0	0	0	0.00
01/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	11	0	0	0	0.00
01/02/2011	R203 On 05-May-11			Bond Future	8.45	99.9774	100.2605	99.9774	516.00
01/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1015	1	1	1	0.00
01/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	920	1	1	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1116	1	1	1	0.00
01/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1850	2	2	2	0.00
01/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2141	2	2	2	0.00
01/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1992	2	2	2	0.00
01/02/2011	R203 On 04-August-11			Bond Future	8.59	101.4345	101.7254	101.4345	0.00
01/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	932	1	1	1	0.00
01/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	861	1	1	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1008	1	1	1	0.00
01/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3537	4	4	4	0.00
01/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3869	4	4	4	0.00
01/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3700	4	4	4	0.00
01/02/2011	R203 On 03-November-11			Bond Future	8.73	98.7446	99.0377	98.7446	1,404.00
01/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1975	2	2	2	0.00
01/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1873	2	2	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2080	2	2	2	0.00
01/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2889	3	3	3	0.00
01/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3133	3	3	3	0.00
01/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3009	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R204 On 03-February-11			Bond Future	8.47	98.1181	98.4291	98.1181	1,914.00
01/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	349	0	0	0	0.00
01/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	546	0	1	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	200	0	0	0	0.00
01/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	284	1	0	1	0.00
01/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	74	0	0	0	0.00
01/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	154	0	0	0	0.00
01/02/2011	R204 On 05-May-11			Bond Future	8.58	99.5334	99.8511	99.5334	100.00
01/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1	1	0.00
01/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1627	1	2	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1375	1	1	1	0.00
01/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2096	2	2	2	0.00
01/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1805	2	2	2	0.00
01/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1947	2	2	2	0.00
01/02/2011	R204 On 04-August-11			Bond Future	8.71	96.9523	97.2756	96.9523	0.00
01/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	870	1	1	1	0.00
01/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	944	1	1	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	799	1	1	1	0.00
01/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4876	5	5	5	0.00
01/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4472	5	4	5	0.00
01/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	5	5	5	0.00
01/02/2011	R204 On 03-November-11			Bond Future	8.84	98.3631	98.6862	98.3631	1,867.00
01/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2607	2	3	2	0.00
01/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2735	3	3	3	0.00
01/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2	2	0.00
01/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3176	3	3	3	0.00
01/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2927	3	3	3	0.00
01/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3053	3	3	3	0.00
01/02/2011	R206 On 03-February-11			Bond Future	7.35	100.7541	100.8764	100.7541	0.00
01/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1672	2	2	2	0.00
01/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1545	1	2	1	0.00
01/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1800	2	2	2	0.00
01/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R206 On 05-May-11			Bond Future	7.51	102.2113	102.3331	102.2113	0.00
01/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	653	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	595	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	715	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	629	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	748	1	1	1	0.00
01/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	686	1	1	1	0.00
01/02/2011	R206 On 04-August-11			Bond Future	7.71	99.9338	100.0597	99.9338	0.00
01/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	313	0	0	0	0.00
01/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	286	0	0	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	344	0	0	0	0.00
01/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1795	2	2	2	0.00
01/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1959	2	2	2	0.00
01/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1875	2	2	2	0.00
01/02/2011	R206 On 03-November-11			Bond Future	7.92	101.3861	101.5116	101.3861	0.00
01/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	877	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	830	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	924	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1168	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1271	1	1	1	0.00
01/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1219	1	1	1	0.00
01/02/2011	R207 On 03-February-11			Bond Future	8.55	92.0216	92.4642	92.0216	800.00
01/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1167	1	1	1	0.00
01/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1448	1	1	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	896	1	1	1	0.00
01/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	25	0	0	0	0.00
01/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	2	0	0	0	0.00
01/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	8	0	0	0	0.00
01/02/2011	R207 On 05-May-11			Bond Future	8.66	93.3545	93.8025	93.3545	285.00
01/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1364	1	1	1	0.00
01/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1489	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
01/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1246	1	1	1	0.00
01/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2450	3	2	3	0.00
01/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2117	2	2	2	0.00
01/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2280	3	2	3	0.00
01/02/2011	R207 On 04-August-11			Bond Future	8.78	91.0705	91.5280	91.0705	0.00
01/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1292	1	1	1	0.00
01/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1388	1	1	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1201	1	1	1	0.00
01/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4476	5	4	5	0.00
01/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4087	4	4	4	0.00
01/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4278	5	4	5	0.00
01/02/2011	R207 On 03-November-11			Bond Future	8.89	92.3940	92.8608	92.3940	600.00
01/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2659	2	3	2	0.00
01/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2789	3	3	3	0.00
01/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2532	2	3	2	0.00
01/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3573	4	4	4	0.00
01/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3286	4	3	4	0.00
01/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3427	4	3	4	0.00
01/02/2011	R208 On 03-February-11			Bond Future	8.58	89.7872	90.1915	89.7872	5,598.00
01/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1060	1	1	1	0.00
01/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	785	1	1	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1350	1	1	1	0.00
01/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	6	0	0	0	0.00
01/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	46	0	0	0	0.00
01/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	17	0	0	0	0.00
01/02/2011	R208 On 05-May-11			Bond Future	8.68	87.6846	88.0977	87.6846	190.00
01/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1410	1	1	1	0.00
01/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1287	1	1	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1539	1	2	1	0.00
01/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2312	3	2	3	0.00
01/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2670	3	3	3	0.00
01/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2487	3	2	3	0.00
01/02/2011	R208 On 04-August-11			Bond Future	8.78	88.9655	89.3806	88.9655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1346	1	1	1	0.00
01/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1250	1	1	1	0.00
01/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4757	5	5	5	0.00
01/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4339	5	4	5	0.00
01/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4545	5	5	5	0.00
01/02/2011	R208 On 03-November-11			Bond Future	8.89	86.8574	87.2799	86.8574	5,584.00
01/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2834	3	3	3	0.00
01/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2698	3	3	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2973	3	3	3	0.00
01/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3479	4	3	4	0.00
01/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3783	4	4	4	0.00
01/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3629	4	4	4	0.00
01/02/2011	R209 On 03-February-11			Bond Future	8.61	77.6770	78.1349	77.6770	20,900.00
01/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3114	3	3	3	0.00
01/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3496	3	3	3	0.00
01/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2729	2	3	2	0.00
01/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	1	0	0	0	0.00
01/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R209 On 05-May-11			Bond Future	8.67	75.6584	76.1186	75.6584	200.00
01/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1919	2	2	2	0.00
01/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2094	2	2	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	2	2	0.00
01/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3589	4	4	4	0.00
01/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3094	3	3	3	0.00
01/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3335	4	3	4	0.00
01/02/2011	R209 On 04-August-11			Bond Future	8.74	76.7586	77.2287	76.7586	0.00
01/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2721	3	3	3	0.00
01/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2896	3	3	3	0.00
01/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2552	2	3	2	0.00
01/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10391	10	10	10	0.00
01/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	645	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
01/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4917	5	5	5	0.00
01/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4426	5	4	5	0.00
01/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4667	5	5	5	0.00
01/02/2011	R209 On 03-November-11			Bond Future	8.80	74.7275	75.2075	74.7275	1,089.00
01/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4167	4	4	4	0.00
01/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4362	4	4	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3977	4	4	4	0.00
01/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4791	5	5	5	0.00
01/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4378	5	4	5	0.00
01/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4580	5	5	5	0.00
01/02/2011	R210 On 03-February-11			Bond Future	1.05	125.1375	125.1375	125.1375	2.00
01/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30813	31	31	31	0.00
01/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31445	31	31	31	0.00
01/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	30176	30	30	30	0.00
01/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11			Bond Future	1.78	104.1267	104.1209	104.1267	589.00
01/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4066	4	4	4	0.00
01/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4342	4	4	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3790	4	4	4	0.00
01/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11			Bond Future	1.59	2.7500	105.6278	2.7500	0.00
01/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3015	0	3	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3286	0	3	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2744	0	3	0	0.00
01/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	102.1384	102.1384	2,518.00
01/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4402	4	4	4	0.00
01/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4859	5	5	5	0.00
01/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3942	4	4	4	0.00
01/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	103.6125	103.6125	2,238.00
01/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2367	2	2	2	0.00
01/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1394	1	1	1	0.00
01/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1879	2	2	2	0.00
01/02/2011	R213 On 03-February-11			Bond Future	8.67	86.8273	87.3305	86.8273	0.00
01/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5412	6	5	6	0.00
01/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6329	7	6	7	0.00
01/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5868	6	6	6	0.00
01/02/2011	R213 On 05-May-11			Bond Future	8.74	84.5448	85.0491	84.5448	0.00
01/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6887	7	7	7	0.00
01/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5974	6	6	6	0.00
01/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6429	7	6	7	0.00
01/02/2011	R213 On 04-August-11			Bond Future	8.82	85.7763	86.2893	85.7763	0.00
01/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6547	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7456	8	7	8	0.00
01/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7000	8	7	8	0.00
01/02/2011	R213 On 03-November-11			Bond Future	8.89	83.4833	84.0047	83.4833	0.00
01/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1546	2	2	2	0.00
01/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	735	1	1	1	0.00
01/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1139	2	1	2	0.00
01/02/2011	TRT1 On 03-February-11			Index Future	334.73	333.5680	334.7290	333.5680	0.00
01/02/2011	TRT1 On 05-May-11			Index Future	339.32	338.1390	339.3160	338.1390	100.00
01/02/2011	TRT1 On 04-August-11			Index Future	343.95	342.7600	343.9530	342.7600	0.00
02/02/2011	AL7T On 03-February-11			Index Future	367.45	366.0710	367.4480	366.0710	0.00
02/02/2011	AL7T On 05-May-11			Index Future	372.76	371.3630	372.7610	371.3630	30.00
02/02/2011	AL7T On 04-August-11			Index Future	378.13	376.7140	378.1320	376.7140	0.00
02/02/2011	ALBI On 03-February-11			Index Future	338.97	337.8880	338.9700	337.8880	33.00
02/02/2011	ALBI On 05-May-11			Index Future	343.87	342.7730	343.8700	342.7730	1,082.00
02/02/2011	ALBI On 04-August-11			Index Future	348.83	347.7120	348.8260	347.7120	0.00
02/02/2011	CRD1 On 03-February-11			Index Future	152.05	151.7440	152.0500	151.7440	0.00
02/02/2011	CRD1 On 05-May-11			Index Future	154.14	153.8240	154.1350	153.8240	2.00
02/02/2011	CRD1 On 04-August-11			Index Future	156.24	155.9260	156.2420	155.9260	0.00
02/02/2011	GOVI On 03-February-11			GOVI	339.76	338.7090	339.7610	338.7090	166.00
02/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	32290	4	3	4	0.00
02/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	32490	4	3	4	0.00
02/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	32390	4	3	4	0.00
02/02/2011	GOVI On 05-May-11			GOVI	344.67	343.6060	344.6730	343.6060	139.00
02/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	43370	5	4	5	0.00
02/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	43170	5	4	5	0.00
02/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	43270	5	4	5	0.00
02/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2011	IGOV On 03-February-11			Index Future	147.01	147.2850	147.0080	147.2850	9.00
02/02/2011	IGOV On 05-May-11			Index Future	149.13	149.4140	149.1340	149.4140	0.00
02/02/2011	IGOV On 04-August-11			Index Future	151.28	151.5670	151.2830	151.5670	0.00
02/02/2011	ILBI On 03-February-11			Index Future	397.85	398.4940	397.8520	398.4940	17.00
02/02/2011	ILBI On 05-May-11			Index Future	403.51	404.1540	403.5060	404.1540	336.00
02/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	94.3890	94.3900	5,000.00
02/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.66	94.3400	94.3440	94.3400	5,790.00
02/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.2960	94.3210	94.2960	1,000.00
02/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.71	94.2480	94.2890	94.2480	2,001.00
02/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.75	94.1960	94.2460	94.1960	3,890.00
02/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1190	94.1800	94.1190	2,000.00
02/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	93.9680	94.0300	93.9680	14,890.00
02/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5200	93.5790	93.5200	5,290.00
02/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.87	93.0850	93.1290	93.0850	790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.32	92.6470	92.6810	92.6470	2,890.00
02/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.2210	92.2330	92.2210	44,510.00
02/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.8600	91.8700	91.8600	490.00
02/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
02/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
02/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2011	OTH1 On 03-February-11			Index Future	334.34	333.1000	334.3430	333.1000	0.00
02/02/2011	OTH1 On 05-May-11			Index Future	339.18	337.9160	339.1770	337.9160	3.00
02/02/2011	OTH1 On 04-August-11			Index Future	344.07	342.7850	344.0650	342.7850	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R157 On 03-February-11			Bond Future	7.78	126.9389	127.1714	126.9389	5,019.00
02/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	512	0	1	0	0.00
02/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	315	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	722	1	1	1	0.00
02/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	22	0	0	0	0.00
02/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	5	0	0	0	0.00
02/02/2011	R157 On 05-May-11			Bond Future	7.92	121.9625	122.2022	121.9625	2,605.00
02/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	831	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	918	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	673	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	749	1	1	1	0.00
02/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1665	2	2	2	0.00
02/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1794	2	2	2	0.00
02/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1424	2	1	2	0.00
02/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1542	2	2	2	0.00
02/02/2011	R157 On 04-August-11			Bond Future	8.09	123.7375	123.9819	123.7375	0.00
02/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	720	1	1	1	0.00
02/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	663	1	1	1	0.00
02/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	781	1	1	1	0.00
02/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	2849	3	3	3	0.00
02/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3123	3	3	3	0.00
02/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	2984	3	3	3	0.00
02/02/2011	R157 On 03-November-11			Bond Future	8.26	118.7256	118.9726	118.7256	3,694.00
02/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1939	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	2035	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1846	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2054	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	1885	2	2	2	0.00
02/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	1968	2	2	2	0.00
02/02/2011	R157 On 02-February-12			Bond Future	8.39	8.3500	120.9505	8.3500	0.00
02/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	358	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	524	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	191	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11			Bond Future	8.60	117.1127	117.6665	117.1127	25,653.00
02/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3733	3	4	3	0.00
02/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	4188	4	4	4	0.00
02/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
02/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	3275	3	3	3	0.00
02/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	8591	9	9	9	0.00
02/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 05-May-11			Bond Future	8.69	118.8047	119.3668	118.8047	8,235.00
02/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3290	3	3	3	0.00
02/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3544	3	4	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	747	1	1	1	5,500.00
02/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	3046	3	3	3	0.00
02/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2914	3	3	3	0.00
02/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7469	8	7	8	0.00
02/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2479	3	2	3	0.00
02/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2691	3	3	3	0.00
02/02/2011	R186 On 04-August-11			Bond Future	8.78	115.2461	115.8157	115.2461	140.00
02/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	2081	2	2	2	0.00
02/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2240	2	2	2	0.00
02/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1930	2	2	2	0.00
02/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7416	8	7	8	0.00
02/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6745	7	7	7	0.00
02/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7075	7	7	7	0.00
02/02/2011	R186 On 03-November-11			Bond Future	8.86	116.9196	117.4965	116.9196	12,959.00
02/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5691	5	6	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5449	5	5	5	0.00
02/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5937	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
02/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4255	5	4	5	0.00
02/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4657	5	5	5	0.00
02/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4453	5	4	5	0.00
02/02/2011	R186 On 02-February-12			Bond Future	8.93	8.9500	114.1488	8.9500	0.00
02/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	629	0	1	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	187	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	1069	0	1	0	0.00
02/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11			Bond Future	7.62	104.6960	104.8779	104.6960	5.00
02/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1265	1	1	1	0.00
02/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1431	1	1	1	0.00
02/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	1099	1	1	1	0.00
02/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 05-May-11			Bond Future	7.77	106.2088	106.3950	106.2088	484.00
02/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	878	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	959	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	798	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1013	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	858	1	1	1	0.00
02/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	935	1	1	1	0.00
02/02/2011	R201 On 04-August-11			Bond Future	7.94	103.3465	103.5348	103.3465	0.00
02/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	0	0	0	0.00
02/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	390	0	0	0	0.00
02/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	471	0	0	0	0.00
02/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2372	3	2	3	0.00
02/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2593	3	3	3	0.00
02/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2480	3	2	3	0.00
02/02/2011	R201 On 03-November-11			Bond Future	8.12	104.8476	105.0390	104.8476	0.00
02/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1274	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1342	1	1	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1207	1	1	1	0.00
02/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1671	2	2	2	0.00
02/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1531	2	2	2	0.00
02/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1600	2	2	2	0.00
02/02/2011	R201 On 02-February-12			Bond Future	8.26	8.2000	102.3698	8.2000	0.00
02/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	111	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	142	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	15	0	0	0	0.00
02/02/2011	R202 On 03-February-11			Bond Future	0.49	165.1142	164.5642	165.1142	19.00
02/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57427	58	57	58	0.00
02/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	58274	59	58	59	0.00
02/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56571	57	57	57	0.00
02/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11			Bond Future	0.41	167.4999	166.9484	167.4999	10,089.00
02/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	40289	41	40	41	0.00
02/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	41317	42	41	42	0.00
02/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	39251	40	39	40	0.00
02/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11			Bond Future	8.26	102.9343	103.2592	102.9343	1,402.00
02/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	1188	1	1	1	0.00
02/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1434	1	1	1	0.00
02/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	942	1	1	1	0.00
02/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	1,000.00
02/02/2011	R203 On 03-February-11	8.45	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
02/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1318	2	1	2	0.00
02/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 05-May-11			Bond Future	8.38	100.2605	100.5882	100.2605	516.00
02/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	1144	1	1	1	0.00
02/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	1041	1	1	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1254	1	1	1	0.00
02/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1661	2	2	2	0.00
02/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	1934	2	2	2	0.00
02/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1794	2	2	2	0.00
02/02/2011	R203 On 04-August-11			Bond Future	8.52	101.7254	102.0546	101.7254	0.00
02/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	1030	1	1	1	0.00
02/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	1111	1	1	1	0.00
02/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	954	1	1	1	0.00
02/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3632	4	4	4	0.00
02/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3311	4	3	4	0.00
02/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3469	4	3	4	0.00
02/02/2011	R203 On 03-November-11			Bond Future	8.66	99.0377	99.3765	99.0377	1,404.00
02/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	2125	2	2	2	0.00
02/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	2019	2	2	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2	2	0.00
02/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2705	3	3	3	0.00
02/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	2940	3	3	3	0.00
02/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2820	3	3	3	0.00
02/02/2011	R203 On 02-February-12			Bond Future	8.77	8.7500	101.0259	8.7500	0.00
02/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	146	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	284	0	0	0	0.00
02/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	69	0	0	0	0.00
02/02/2011	R204 On 03-February-11			Bond Future	8.41	98.4291	98.7303	98.4291	1,914.00
02/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	521	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	300	0	0	0	0.00
02/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	779	1	1	1	0.00
02/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	6	0	0	0	0.00
02/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	82	0	0	0	0.00
02/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	25	0	0	0	0.00
02/02/2011	R204 On 05-May-11			Bond Future	8.53	99.8511	100.1539	99.8511	100.00
02/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1634	1	2	1	0.00
02/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1771	2	2	2	0.00
02/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1503	1	2	1	0.00
02/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1921	2	2	2	0.00
02/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1646	2	2	2	0.00
02/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1780	2	2	2	0.00
02/02/2011	R204 On 04-August-11			Bond Future	8.65	97.2756	97.5845	97.2756	0.00
02/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	948	1	1	1	0.00
02/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	873	1	1	1	0.00
02/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	1027	1	1	1	0.00
02/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4246	4	4	4	0.00
02/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4641	5	5	5	0.00
02/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4441	5	4	5	0.00
02/02/2011	R204 On 03-November-11			Bond Future	8.78	98.6862	99.0005	98.6862	1,867.00
02/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2759	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2891	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2622	2	3	2	0.00
02/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3009	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2769	3	3	3	0.00
02/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2891	3	3	3	0.00
02/02/2011	R204 On 02-February-12			Bond Future	8.87	8.9000	96.6081	8.9000	0.00
02/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	618	0	1	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	861	0	1	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	373	0	0	0	0.00
02/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R206 On 03-February-11			Bond Future	7.30	100.8764	101.0040	100.8764	0.00
02/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1800	2	2	2	0.00
02/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1927	2	2	2	0.00
02/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1672	2	2	2	0.00
02/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 05-May-11			Bond Future	7.46	102.3331	102.4647	102.3331	0.00
02/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	717	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	655	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	783	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	565	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	677	1	1	1	0.00
02/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	619	1	1	1	0.00
02/02/2011	R206 On 04-August-11			Bond Future	7.65	100.0597	100.1923	100.0597	0.00
02/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	0	0	0.00
02/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	0	0	0.00
02/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	316	0	0	0	0.00
02/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1856	2	2	2	0.00
02/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1696	2	2	2	0.00
02/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1774	2	2	2	0.00
02/02/2011	R206 On 03-November-11			Bond Future	7.86	101.5116	101.6471	101.5116	0.00
02/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	937	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	889	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	987	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1095	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1194	1	1	1	0.00
02/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1144	1	1	1	0.00
02/02/2011	R206 On 02-February-12			Bond Future	8.01	8.0000	99.5691	8.0000	0.00
02/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	72	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	103	0	0	0	0.00
02/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	16	0	0	0	0.00
02/02/2011	R207 On 03-February-11			Bond Future	8.48	92.4642	92.8977	92.4642	800.00
02/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1592	1	2	1	0.00
02/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	1305	1	1	1	0.00
02/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1879	1	2	1	0.00
02/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	1	0	0	0	0.00
02/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 05-May-11			Bond Future	8.58	93.8025	94.2418	93.8025	285.00
02/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1551	1	2	1	0.00
02/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1688	1	2	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1422	1	1	1	0.00
02/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2187	2	2	2	0.00
02/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1877	2	2	2	0.00
02/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2028	2	2	2	0.00
02/02/2011	R207 On 04-August-11			Bond Future	8.70	91.5280	91.9718	91.5280	0.00
02/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1438	1	1	1	0.00
02/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1340	1	1	1	0.00
02/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1541	1	2	1	0.00
02/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3796	4	4	4	0.00
02/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4171	4	4	4	0.00
02/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	3980	4	4	4	0.00
02/02/2011	R207 On 03-November-11			Bond Future	8.81	92.8608	93.3089	92.8608	600.00
02/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2872	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	3009	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2739	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3332	4	3	4	0.00
02/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3058	3	3	3	0.00
02/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3192	3	3	3	0.00
02/02/2011	R207 On 02-February-12			Bond Future	8.90	8.9500	91.2145	8.9500	0.00
02/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	541	0	1	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	803	0	1	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	279	0	0	0	0.00
02/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11			Bond Future	8.51	90.1915	90.6415	90.1915	5,598.00
02/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1493	1	1	1	0.00
02/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1794	1	2	1	0.00
02/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	1190	1	1	1	0.00
02/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	1	0	0	0	0.00
02/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 05-May-11			Bond Future	8.60	88.0977	88.5556	88.0977	190.00
02/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1601	1	2	1	0.00
02/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1467	1	1	1	0.00
02/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1742	2	2	2	0.00
02/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2057	2	2	2	0.00
02/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2392	3	2	3	0.00
02/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2220	2	2	2	0.00
02/02/2011	R208 On 04-August-11			Bond Future	8.70	89.3806	89.8454	89.3806	0.00
02/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1498	1	1	1	0.00
02/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1606	1	2	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1394	1	1	1	0.00
02/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4436	5	4	5	0.00
02/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4034	4	4	4	0.00
02/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4232	5	4	5	0.00
02/02/2011	R208 On 03-November-11			Bond Future	8.81	87.2799	87.7511	87.2799	5,584.00
02/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	3059	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2917	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3205	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3240	3	3	3	0.00
02/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3531	4	4	4	0.00
02/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3383	4	3	4	0.00
02/02/2011	R208 On 02-February-12			Bond Future	8.88	8.9000	89.2101	8.9000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	651	0	1	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	371	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	930	0	1	0	0.00
02/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11			Bond Future	8.55	78.1349	78.6056	78.1349	20,900.00
02/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3584	3	4	3	0.00
02/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	3199	3	3	3	0.00
02/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3967	3	4	3	0.00
02/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R209 On 05-May-11			Bond Future	8.61	76.1186	76.5997	76.1186	200.00
02/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	2119	2	2	2	0.00
02/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2306	2	2	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1940	2	2	2	0.00
02/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3295	4	3	4	0.00
02/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2825	3	3	3	0.00
02/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3054	3	3	3	0.00
02/02/2011	R209 On 04-August-11			Bond Future	8.68	77.2287	77.7118	77.2287	0.00
02/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2928	3	3	3	0.00
02/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	3111	3	3	3	0.00
02/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2750	3	3	3	0.00
02/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10810	10	11	10	0.00
02/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	581	1	1	1	0.00
02/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4632	5	5	5	0.00
02/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4158	4	4	4	0.00
02/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4391	5	4	5	0.00
02/02/2011	R209 On 03-November-11			Bond Future	8.74	75.2075	75.7005	75.2075	1,089.00
02/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4417	4	4	4	0.00
02/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4619	4	5	4	0.00
02/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	4219	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4540		5	5	5	0.00
02/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4142		4	4	4	0.00
02/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4337		5	4	5	0.00
02/02/2011	R209 On 02-February-12			Bond Future	8.79		8.8500	76.9542	8.8500	0.00
02/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1657		0	2	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	2037		0	2	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	1273		0	1	0	0.00
02/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R210 On 03-February-11			Bond Future	1.07		125.1375	124.7840	125.1375	2.00
02/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	30460		31	30	31	0.00
02/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	31092		31	31	31	0.00
02/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	29822		30	30	30	0.00
02/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 03-February-11			Bond Future	1.78		104.1209	104.1093	104.1209	50.00
02/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054		4	4	4	0.00
02/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330		4	4	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778		4	4	4	0.00
02/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 05-May-11			Bond Future	1.60		105.6278	105.6166	105.6278	539.00
02/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3004		3	3	3	0.00
02/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3275		3	3	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2732		3	3	3	0.00
02/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R212 On 03-February-11			Bond Future	2.53	102.1384	102.1287	102.1384	240.00
02/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	4392	4	4	4	0.00
02/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	4849	5	5	5	0.00
02/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	3932	4	4	4	0.00
02/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11			Bond Future	2.45	103.6125	103.6029	103.6125	2,518.00
02/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2377	2	2	2	0.00
02/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1403	1	1	1	0.00
02/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1889	2	2	2	0.00
02/02/2011	R213 On 03-February-11			Bond Future	8.63	87.3305	87.6796	87.3305	0.00
02/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	5979	6	6	6	0.00
02/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5062	5	5	5	0.00
02/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	5519	6	6	6	0.00
02/02/2011	R213 On 05-May-11			Bond Future	8.70	85.0491	85.4098	85.0491	0.00
02/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	5613	6	6	6	0.00
02/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	6526	7	7	7	0.00
02/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6068	6	6	6	0.00
02/02/2011	R213 On 04-August-11			Bond Future	8.77	86.2893	86.6528	86.2893	0.00
02/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7092	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6184		7	6	7	0.00
02/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	6636		7	7	7	0.00
02/02/2011	R213 On 03-November-11			Bond Future	8.85		84.0047	84.3711	84.0047	0.00
02/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1179		2	1	2	0.00
02/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	369		1	0	1	0.00
02/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	773		1	1	1	0.00
02/02/2011	R213 On 02-February-12			Bond Future	8.90		9.0000	85.7752	9.0000	0.00
02/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	760		0	1	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	1148		0	1	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	370		0	0	0	0.00
02/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0		0	0	0	0.00
02/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	0		0	0	0	0.00
02/02/2011	TRT1 On 03-February-11			Index Future	335.84		334.7290	335.8440	334.7290	0.00
02/02/2011	TRT1 On 05-May-11			Index Future	340.45		339.3160	340.4480	339.3160	100.00
02/02/2011	TRT1 On 04-August-11			Index Future	345.10		343.9530	345.1040	343.9530	0.00
03/02/2011	AL7T On 03-February-11			Index Future	365.95		367.4480	365.9480	367.4480	0.00
03/02/2011	AL7T On 05-May-11			Index Future	370.69		372.7610	370.6870	372.7610	30.00
03/02/2011	AL7T On 04-August-11			Index Future	375.89		378.1320	375.8870	378.1320	0.00
03/02/2011	ALBI On 03-February-11			Index Future	337.60		338.9700	337.5990	338.9700	0.00
03/02/2011	ALBI On 05-May-11			Index Future	342.00		343.8700	341.9970	343.8700	1,082.00
03/02/2011	ALBI On 04-August-11			Index Future	346.79		348.8260	346.7940	348.8260	0.00
03/02/2011	CRD1 On 03-February-11			Index Future	152.05		152.0500	152.0500	152.0500	0.00
03/02/2011	CRD1 On 05-May-11			Index Future	153.61		154.1350	153.6090	154.1350	2.00
03/02/2011	CRD1 On 04-August-11			Index Future	155.71		156.2420	155.7100	156.2420	0.00
03/02/2011	GOVI On 03-February-11			GOVI	338.44		339.7610	338.4350	339.7610	0.00
03/02/2011	GOVI On 03-February-11	343.00	Call	GOVI	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 03-February-11	342.99	Put	GOVI	45550	3	5	3	0.00
03/02/2011	GOVI On 03-February-11	343.01	Put	GOVI	45750	3	5	3	0.00
03/02/2011	GOVI On 03-February-11	343.00	Put	GOVI	45650	3	5	3	0.00
03/02/2011	GOVI On 05-May-11			GOVI	342.86	344.6730	342.8570	344.6730	205.00
03/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	61530	4	6	4	0.00
03/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	61330	4	6	4	0.00
03/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	61430	4	6	4	0.00
03/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2011	IGOV On 03-February-11			Index Future	147.01	147.0080	147.0120	147.0080	0.00
03/02/2011	IGOV On 05-May-11			Index Future	149.03	149.1340	149.0300	149.1340	56.00
03/02/2011	IGOV On 04-August-11			Index Future	151.12	151.2830	151.1200	151.2830	0.00
03/02/2011	ILBI On 03-February-11			Index Future	397.85	397.8520	397.8520	397.8520	0.00
03/02/2011	ILBI On 05-May-11			Index Future	403.09	403.5060	403.0940	403.5060	336.00
03/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3890	94.3900	94.3890	5,000.00
03/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.65	94.3440	94.3540	94.3440	5,790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.71	94.3210	94.2920	94.3210	2,000.00
03/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.77	94.2890	94.2310	94.2890	3,001.00
03/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.83	94.2460	94.1700	94.2460	3,890.00
03/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.91	94.1800	94.0900	94.1800	2,000.00
03/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.08	94.0300	93.9200	94.0300	14,890.00
03/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.55	93.5790	93.4540	93.5790	5,290.00
03/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	93.1290	92.9920	93.1290	790.00
03/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.6810	92.5440	92.6810	2,890.00
03/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.89	92.2330	92.1090	92.2330	44,510.00
03/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.18	91.8700	91.8200	91.8700	490.00
03/02/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
03/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
03/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/02/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
03/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
03/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/02/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
03/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/02/2011	OTH1 On 03-February-11			Index Future	332.74	334.3430	332.7390	334.3430	0.00
03/02/2011	OTH1 On 05-May-11			Index Future	337.00	339.1770	336.9960	339.1770	3.00
03/02/2011	OTH1 On 04-August-11			Index Future	341.72	344.0650	341.7230	344.0650	0.00
03/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	126.8787	127.1714	0.00
03/02/2011	R157 On 03-February-11	7.90	Call	Bond Future	215	1	0	1	0.00
03/02/2011	R157 On 03-February-11	7.85	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.95	Call	Bond Future	429	1	0	1	0.00
03/02/2011	R157 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.85	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 03-February-11	7.90	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 05-May-11			Bond Future	8.03	122.2022	121.7922	122.2022	2,605.00
03/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	669	1	1	1	0.00
03/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	745	1	1	1	0.00
03/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	599	1	1	1	0.00
03/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	533	1	1	1	0.00
03/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2064	2	2	2	0.00
03/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1925	2	2	2	0.00
03/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1661	1	2	1	0.00
03/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1790	2	2	2	0.00
03/02/2011	R157 On 04-August-11			Bond Future	8.21	123.9819	123.5166	123.9819	0.00
03/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	590	1	1	1	0.00
03/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	540	1	1	1	0.00
03/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	643	1	1	1	0.00
03/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3177	3	3	3	0.00
03/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3465	3	3	3	0.00
03/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3319	3	3	3	0.00
03/02/2011	R157 On 03-November-11			Bond Future	8.40	118.9726	118.4685	118.9726	3,694.00
03/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1691	2	2	2	0.00
03/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1605	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1779	2	2	2	0.00
03/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2133	2	2	2	0.00
03/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2317	2	2	2	0.00
03/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2224	2	2	2	0.00
03/02/2011	R157 On 02-February-12			Bond Future	8.62	120.9505	120.2065	120.9505	0.00
03/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	220	0	0	0	0.00
03/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	553	0	1	0	0.00
03/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	386	0	0	0	0.00
03/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	117.0081	117.6665	0.00
03/02/2011	R186 On 03-February-11	9.00	Call	Bond Future	3074	4	3	4	0.00
03/02/2011	R186 On 03-February-11	9.05	Call	Bond Future	3529	4	4	4	0.00
03/02/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	8.95	Call	Bond Future	2616	3	3	3	0.00
03/02/2011	R186 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	7.75	Put	Bond Future	9250	9	9	9	0.00
03/02/2011	R186 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 05-May-11			Bond Future	8.78	119.3668	118.4508	119.3668	18,980.00
03/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2797	3	3	3	0.00
03/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3029	4	3	4	0.00
03/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2577	3	3	3	0.00
03/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	577	1	1	1	5,500.00
03/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3361	3	3	3	0.00
03/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	8215	7	8	7	0.00
03/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2880	2	3	2	0.00
03/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3114	3	3	3	0.00
03/02/2011	R186 On 04-August-11			Bond Future	8.88	115.8157	114.8353	115.8157	0.00
03/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1766	2	2	2	0.00
03/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1908	2	2	2	0.00
03/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1631	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8098	7	8	7	0.00
03/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7393	7	7	7	0.00
03/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7741	7	8	7	0.00
03/02/2011	R186 On 03-November-11			Bond Future	8.98	117.4965	116.4720	117.4965	12,959.00
03/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5124	6	5	6	0.00
03/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5356	6	5	6	0.00
03/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4897	5	5	5	0.00
03/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5129	5	5	5	0.00
03/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4698	4	5	4	0.00
03/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4910	4	5	4	0.00
03/02/2011	R186 On 02-February-12			Bond Future	9.07	114.1488	112.8958	114.1488	0.00
03/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	1066	0	1	0	0.00
03/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	184	0	0	0	0.00
03/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	624	0	1	0	0.00
03/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	104.6489	104.8779	0.00
03/02/2011	R201 On 03-February-11	8.00	Call	Bond Future	1036	1	1	1	0.00
03/02/2011	R201 On 03-February-11	8.05	Call	Bond Future	1202	1	1	1	0.00
03/02/2011	R201 On 03-February-11	7.95	Call	Bond Future	870	1	1	1	0.00
03/02/2011	R201 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 05-May-11			Bond Future	7.87	106.3950	106.0764	106.3950	484.00
03/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	724	1	1	1	0.00
03/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	654	1	1	1	0.00
03/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	797	1	1	1	0.00
03/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1015	1	1	1	0.00
03/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1188	1	1	1	0.00
03/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1099	1	1	1	0.00
03/02/2011	R201 On 04-August-11			Bond Future	8.06	103.5348	103.1733	103.5348	0.00
03/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	343	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	311	0	0	0	0.00
03/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	380	0	0	0	0.00
03/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2643	2	3	2	0.00
03/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2876	3	3	3	0.00
03/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2757	2	3	2	0.00
03/02/2011	R201 On 03-November-11			Bond Future	8.27	105.0390	104.6403	105.0390	0.00
03/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1092	1	1	1	0.00
03/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1032	1	1	1	0.00
03/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1155	1	1	1	0.00
03/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1743	2	2	2	0.00
03/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1894	2	2	2	0.00
03/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1817	2	2	2	0.00
03/02/2011	R201 On 02-February-12			Bond Future	8.49	102.3698	101.7699	102.3698	0.00
03/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	489	0	0	0	0.00
03/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	742	0	1	0	0.00
03/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	615	0	1	0	0.00
03/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	164.1891	164.5642	0.00
03/02/2011	R202 On 03-February-11	3.05	Call	Bond Future	57052	57	57	57	0.00
03/02/2011	R202 On 03-February-11	3.10	Call	Bond Future	57899	58	58	58	0.00
03/02/2011	R202 On 03-February-11	3.00	Call	Bond Future	56196	57	56	57	0.00
03/02/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11			Bond Future	0.43	166.9484	166.4568	166.9484	10,089.00
03/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39797	40	40	40	0.00
03/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38759	39	39	39	0.00
03/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40825	41	41	41	0.00
03/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	102.9144	103.2592	0.00
03/02/2011	R203 On 03-February-11	8.50	Call	Bond Future	843	1	1	1	0.00
03/02/2011	R203 On 03-February-11	8.55	Call	Bond Future	1090	1	1	1	0.00
03/02/2011	R203 On 03-February-11	8.45	Call	Bond Future	596	1	1	1	0.00
03/02/2011	R203 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.45	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.00	Put	Bond Future	1663	1	2	1	0.00
03/02/2011	R203 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 05-May-11			Bond Future	8.48	100.5882	100.1452	100.5882	516.00
03/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	954	1	1	1	0.00
03/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1052	1	1	1	0.00
03/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	863	1	1	1	0.00
03/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2199	2	2	2	0.00
03/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1902	2	2	2	0.00
03/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2047	2	2	2	0.00
03/02/2011	R203 On 04-August-11			Bond Future	8.62	102.0546	101.5683	102.0546	0.00
03/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	877	1	1	1	0.00
03/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	949	1	1	1	0.00
03/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	808	1	1	1	0.00
03/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3973	4	4	4	0.00
03/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3635	3	4	3	0.00
03/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3802	3	4	3	0.00
03/02/2011	R203 On 03-November-11			Bond Future	8.77	99.3765	98.8511	99.3765	1,404.00
03/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1884	2	2	2	0.00
03/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1986	2	2	2	0.00
03/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1785	2	2	2	0.00
03/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3232	3	3	3	0.00
03/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2982	3	3	3	0.00
03/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3105	3	3	3	0.00
03/02/2011	R203 On 02-February-12			Bond Future	8.94	101.0259	100.3036	101.0259	0.00
03/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1006	0	1	0	0.00
03/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	576	0	1	0	0.00
03/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	791	0	1	0	0.00
03/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	98.3735	98.7303	0.00
03/02/2011	R204 On 03-February-11	8.50	Call	Bond Future	139	1	0	1	0.00
03/02/2011	R204 On 03-February-11	8.45	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 03-February-11	8.55	Call	Bond Future	416	1	0	1	0.00
03/02/2011	R204 On 03-February-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 03-February-11	8.45	Put	Bond Future	139	0	0	0	0.00
03/02/2011	R204 On 03-February-11	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 05-May-11			Bond Future	8.61	100.1539	99.6894	100.1539	100.00
03/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1405	2	1	2	0.00
03/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1286	2	1	2	0.00
03/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1530	2	2	2	0.00
03/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1870	2	2	2	0.00
03/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2169	2	2	2	0.00
03/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	2016	2	2	2	0.00
03/02/2011	R204 On 04-August-11			Bond Future	8.75	97.5845	97.0668	97.5845	0.00
03/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	806	1	1	1	0.00
03/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	740	1	1	1	0.00
03/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	877	1	1	1	0.00
03/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4614	4	5	4	0.00
03/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	5025	5	5	5	0.00
03/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4817	4	5	4	0.00
03/02/2011	R204 On 03-November-11			Bond Future	8.89	99.0005	98.4488	99.0005	1,867.00
03/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2483	3	2	3	0.00
03/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2354	3	2	3	0.00
03/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2607	3	3	3	0.00
03/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	3037	3	3	3	0.00
03/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3293	3	3	3	0.00
03/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3167	3	3	3	0.00
03/02/2011	R204 On 02-February-12			Bond Future	9.03	96.6081	95.8685	96.6081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	122	1	0	1	0.00
03/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	366	0	0	0	0.00
03/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	122	0	0	0	0.00
03/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	100.8269	101.0040	0.00
03/02/2011	R206 On 03-February-11	8.00	Call	Bond Future	1623	2	2	2	0.00
03/02/2011	R206 On 03-February-11	8.05	Call	Bond Future	1750	2	2	2	0.00
03/02/2011	R206 On 03-February-11	7.95	Call	Bond Future	1495	2	1	2	0.00
03/02/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 05-May-11			Bond Future	7.56	102.4647	102.2256	102.4647	0.00
03/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	594	1	1	1	0.00
03/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	653	1	1	1	0.00
03/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	539	1	1	1	0.00
03/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	800	1	1	1	0.00
03/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	674	1	1	1	0.00
03/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	735	1	1	1	0.00
03/02/2011	R206 On 04-August-11			Bond Future	7.78	100.1923	99.9100	100.1923	0.00
03/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	274	0	0	0	0.00
03/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	303	0	0	0	0.00
03/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	250	0	0	0	0.00
03/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2072	2	2	2	0.00
03/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1904	2	2	2	0.00
03/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1986	2	2	2	0.00
03/02/2011	R206 On 03-November-11			Bond Future	8.02	101.6471	101.3313	101.6471	0.00
03/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	794	1	1	1	0.00
03/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	839	1	1	1	0.00
03/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	750	1	1	1	0.00
03/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1371	1	1	1	0.00
03/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1263	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1316	1	1	1	0.00
03/02/2011	R206 On 02-February-12			Bond Future	8.30	99.5691	99.0574	99.5691	0.00
03/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	615	0	1	0	0.00
03/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	440	0	0	0	0.00
03/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	527	0	1	0	0.00
03/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	92.5226	92.8977	0.00
03/02/2011	R207 On 03-February-11	8.75	Call	Bond Future	1217	2	1	2	0.00
03/02/2011	R207 On 03-February-11	8.70	Call	Bond Future	929	1	1	1	0.00
03/02/2011	R207 On 03-February-11	8.80	Call	Bond Future	1504	2	2	2	0.00
03/02/2011	R207 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 03-February-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 05-May-11			Bond Future	8.69	94.2418	93.6547	94.2418	285.00
03/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1283	2	1	2	0.00
03/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1169	1	1	1	0.00
03/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1404	2	1	2	0.00
03/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2180	2	2	2	0.00
03/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2521	2	3	2	0.00
03/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2347	2	2	2	0.00
03/02/2011	R207 On 04-August-11			Bond Future	8.81	91.9718	91.3402	91.9718	0.00
03/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1220	1	1	1	0.00
03/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1132	1	1	1	0.00
03/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1312	2	1	2	0.00
03/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4198	4	4	4	0.00
03/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4594	4	5	4	0.00
03/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4394	4	4	4	0.00
03/02/2011	R207 On 03-November-11			Bond Future	8.93	93.3089	92.6404	93.3089	600.00
03/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2545	3	3	3	0.00
03/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	3	2	3	0.00
03/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2671	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
03/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3388	3	3	3	0.00
03/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3682	3	4	3	0.00
03/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3534	3	4	3	0.00
03/02/2011	R207 On 02-February-12			Bond Future	9.06	91.2145	90.3650	91.2145	0.00
03/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	47	0	0	0	0.00
03/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	570	0	1	0	0.00
03/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	308	0	0	0	0.00
03/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	90.2161	90.6415	0.00
03/02/2011	R208 On 03-February-11	8.75	Call	Bond Future	1067	1	1	1	0.00
03/02/2011	R208 On 03-February-11	8.80	Call	Bond Future	1369	2	1	2	0.00
03/02/2011	R208 On 03-February-11	8.70	Call	Bond Future	764	1	1	1	0.00
03/02/2011	R208 On 03-February-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 03-February-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 03-February-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 05-May-11			Bond Future	8.69	88.5556	88.0257	88.5556	190.00
03/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1359	2	1	2	0.00
03/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1487	2	1	2	0.00
03/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1239	1	1	1	0.00
03/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2694	2	3	2	0.00
03/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2332	2	2	2	0.00
03/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2508	2	3	2	0.00
03/02/2011	R208 On 04-August-11			Bond Future	8.80	89.8454	89.2751	89.8454	0.00
03/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1299	1	1	1	0.00
03/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1397	2	1	2	0.00
03/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1205	1	1	1	0.00
03/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4817	4	5	4	0.00
03/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4395	4	4	4	0.00
03/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4603	4	5	4	0.00
03/02/2011	R208 On 03-November-11			Bond Future	8.91	87.7511	87.1483	87.7511	5,584.00
03/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2760	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
03/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2897	3	3	3	0.00
03/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2626	3	3	3	0.00
03/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3843	4	4	4	0.00
03/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3534	3	4	3	0.00
03/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3687	3	4	3	0.00
03/02/2011	R208 On 02-February-12			Bond Future	9.02	89.2101	88.4304	89.2101	0.00
03/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	150	1	0	1	0.00
03/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	408	0	0	0	0.00
03/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	128	0	0	0	0.00
03/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	78.0364	78.6056	0.00
03/02/2011	R209 On 03-February-11	9.00	Call	Bond Future	3015	4	3	4	0.00
03/02/2011	R209 On 03-February-11	8.95	Call	Bond Future	2630	3	3	3	0.00
03/02/2011	R209 On 03-February-11	9.05	Call	Bond Future	3397	4	3	4	0.00
03/02/2011	R209 On 03-February-11	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 03-February-11	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 03-February-11	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 05-May-11			Bond Future	8.71	76.5997	75.8355	76.5997	21,100.00
03/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1773	2	2	2	0.00
03/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1941	2	2	2	0.00
03/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1615	2	2	2	0.00
03/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3734	3	4	3	0.00
03/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3224	3	3	3	0.00
03/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3472	3	3	3	0.00
03/02/2011	R209 On 04-August-11			Bond Future	8.78	77.7118	76.9095	77.7118	0.00
03/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2564	3	3	3	0.00
03/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2733	3	3	3	0.00
03/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2401	3	2	3	0.00
03/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10102	11	10	11	0.00
03/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	676	1	1	1	0.00
03/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5085	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4583	4	5	4	0.00
03/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4829	4	5	4	0.00
03/02/2011	R209 On 03-November-11			Bond Future	8.85	75.7005	74.8607	75.7005	1,089.00
03/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	3975	4	4	4	0.00
03/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3790	4	4	4	0.00
03/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4165	5	4	5	0.00
03/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4528	4	5	4	0.00
03/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4951	5	5	5	0.00
03/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4735	4	5	4	0.00
03/02/2011	R209 On 02-February-12			Bond Future	8.91	76.9542	75.9593	76.9542	0.00
03/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	662	2	1	2	0.00
03/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	278	1	0	1	0.00
03/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1042	2	1	2	0.00
03/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	98.8948	124.7840	0.00
03/02/2011	R210 On 03-February-11	3.10	Call	Bond Future	4571	30	5	30	0.00
03/02/2011	R210 On 03-February-11	3.15	Call	Bond Future	5203	31	5	31	0.00
03/02/2011	R210 On 03-February-11	3.05	Call	Bond Future	3933	30	4	30	0.00
03/02/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	102.0650	104.1093	0.00
03/02/2011	R211 On 03-February-11	2.50	Call	Bond Future	2010	4	2	4	0.00
03/02/2011	R211 On 03-February-11	2.55	Call	Bond Future	2286	4	2	4	0.00
03/02/2011	R211 On 03-February-11	2.45	Call	Bond Future	1734	4	2	4	0.00
03/02/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11			Bond Future	1.58	105.6166	105.7063	105.6166	539.00
03/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3094	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
03/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2822	3	3	3	0.00
03/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3364	3	3	3	0.00
03/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	100.3434	102.1287	0.00
03/02/2011	R212 On 03-February-11	3.00	Call	Bond Future	2607	4	3	4	0.00
03/02/2011	R212 On 03-February-11	3.05	Call	Bond Future	3064	5	3	5	0.00
03/02/2011	R212 On 03-February-11	2.95	Call	Bond Future	2147	4	2	4	0.00
03/02/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11			Bond Future	2.44	103.6029	103.6411	103.6029	2,518.00
03/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2339	2	2	2	0.00
03/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1365	1	1	1	0.00
03/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1851	2	2	2	0.00
03/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	87.1072	87.6796	0.00
03/02/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-February-11	7.95	Put	Bond Future	6552	6	7	6	0.00
03/02/2011	R213 On 03-February-11	8.05	Put	Bond Future	5635	5	6	5	0.00
03/02/2011	R213 On 03-February-11	8.00	Put	Bond Future	6092	6	6	6	0.00
03/02/2011	R213 On 05-May-11			Bond Future	8.79	85.4098	84.6907	85.4098	0.00
03/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6332	6	6	6	0.00
03/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7245	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6787	6	7	6	0.00
03/02/2011	R213 On 04-August-11			Bond Future	8.87	86.6528	85.8881	86.6528	0.00
03/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6948	6	7	6	0.00
03/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7401	7	7	7	0.00
03/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7857	7	8	7	0.00
03/02/2011	R213 On 03-November-11			Bond Future	8.95	84.3711	83.5698	84.3711	0.00
03/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1980	1	2	1	0.00
03/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1170	0	1	0	0.00
03/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1574	1	2	1	0.00
03/02/2011	R213 On 02-February-12			Bond Future	9.03	85.7752	84.7972	85.7752	0.00
03/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
03/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	170	1	0	1	0.00
03/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	608	0	1	0	0.00
03/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	218	0	0	0	0.00
03/02/2011	TRT1 On 03-February-11			Index Future	335.84	335.8440	335.8440	335.8440	0.00
03/02/2011	TRT1 On 05-May-11			Index Future	338.53	340.4480	338.5270	340.4480	100.00
03/02/2011	TRT1 On 04-August-11			Index Future	343.16	345.1040	343.1560	345.1040	0.00
04/02/2011	AL7T On 05-May-11			Index Future	370.61	370.6870	370.6050	370.6870	30.00
04/02/2011	AL7T On 04-August-11			Index Future	375.81	375.8870	375.8070	375.8870	0.00
04/02/2011	ALBI On 05-May-11			Index Future	341.94	341.9970	341.9410	341.9970	1,082.00
04/02/2011	ALBI On 04-August-11			Index Future	346.74	346.7940	346.7400	346.7940	0.00
04/02/2011	CRD1 On 05-May-11			Index Future	153.74	153.6090	153.7360	153.6090	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	CRD1 On 04-August-11			Index Future	155.84	155.7100	155.8390	155.7100	0.00
04/02/2011	GOVI On 05-May-11			GOVI	342.77	342.8570	342.7720	342.8570	205.00
04/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	62180	6	6	6	0.00
04/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	62380	6	6	6	0.00
04/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	62280	6	6	6	0.00
04/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2011	IGOV On 05-May-11			Index Future	148.92	149.0300	148.9180	149.0300	56.00
04/02/2011	IGOV On 04-August-11			Index Future	151.01	151.1200	151.0080	151.1200	0.00
04/02/2011	ILBI On 05-May-11			Index Future	403.08	403.0940	403.0840	403.0940	336.00
04/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	5,000.00
04/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.67	94.3540	94.3300	94.3540	5,790.00
04/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	6.69	94.2920	93.3100	94.2920	2,000.00
04/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.73	94.2310	94.2700	94.2310	3,001.00
04/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.80	94.1700	94.2000	94.1700	3,890.00
04/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.88	94.0900	94.1200	94.0900	2,000.00
04/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.05	93.9200	93.9500	93.9200	14,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.54	93.4540	93.4600	93.4540	5,290.00
04/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	92.9920	92.9900	92.9920	790.00
04/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.45	92.5440	92.5500	92.5440	2,890.00
04/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.88	92.1090	92.1200	92.1090	44,510.00
04/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.8200	91.7500	91.8200	490.00
04/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/02/2011	OTH1 On 05-May-11			Index Future	337.10	336.9960	337.1040	336.9960	3.00
04/02/2011	OTH1 On 04-August-11			Index Future	341.84	341.7230	341.8350	341.7230	0.00
04/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	126.8787	127.1714	0.00
04/02/2011	R157 On 05-May-11			Bond Future	8.05	121.7922	121.6869	121.7922	2,605.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	627	1	1	1	0.00
04/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	700	1	1	1	0.00
04/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	497	1	0	1	0.00
04/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	559	1	1	1	0.00
04/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1990	2	2	2	0.00
04/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2134	2	2	2	0.00
04/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1721	2	2	2	0.00
04/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1853	2	2	2	0.00
04/02/2011	R157 On 04-August-11			Bond Future	8.23	123.5166	123.4140	123.5166	0.00
04/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	561	1	1	1	0.00
04/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	513	1	1	1	0.00
04/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	612	1	1	1	0.00
04/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3248	3	3	3	0.00
04/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3541	3	4	3	0.00
04/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3393	3	3	3	0.00
04/02/2011	R157 On 03-November-11			Bond Future	8.43	118.4685	118.3616	118.4685	3,694.00
04/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1638	2	2	2	0.00
04/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1554	2	2	2	0.00
04/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1725	2	2	2	0.00
04/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2186	2	2	2	0.00
04/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2373	2	2	2	0.00
04/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2278	2	2	2	0.00
04/02/2011	R157 On 02-February-12			Bond Future	8.65	120.2065	120.1035	120.2065	0.00
04/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	323	0	0	0	0.00
04/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	656	1	1	1	0.00
04/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	489	0	0	0	0.00
04/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	117.0081	117.6665	0.00
04/02/2011	R186 On 05-May-11			Bond Future	8.77	118.4508	118.5531	118.4508	18,980.00
04/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2832	3	3	3	0.00
04/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3066	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
04/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	584	1	1	1	5,500.00
04/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2609	3	3	3	0.00
04/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3291	3	3	3	0.00
04/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	8120	8	8	8	0.00
04/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2815	3	3	3	0.00
04/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	3046	3	3	3	0.00
04/02/2011	R186 On 04-August-11			Bond Future	8.87	114.8353	114.9447	114.8353	0.00
04/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1789	2	2	2	0.00
04/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1932	2	2	2	0.00
04/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1653	2	2	2	0.00
04/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	8010	8	8	8	0.00
04/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7308	7	7	7	0.00
04/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7654	8	8	8	0.00
04/02/2011	R186 On 03-November-11			Bond Future	8.96	116.4720	116.5792	116.4720	12,959.00
04/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5171	5	5	5	0.00
04/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5405	5	5	5	0.00
04/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	4943	5	5	5	0.00
04/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	5068	5	5	5	0.00
04/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4640	5	5	5	0.00
04/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4850	5	5	5	0.00
04/02/2011	R186 On 02-February-12			Bond Future	9.06	112.8958	113.0009	112.8958	0.00
04/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	961	1	1	1	0.00
04/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	79	0	0	0	0.00
04/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	519	1	1	1	0.00
04/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	104.6489	104.8779	0.00
04/02/2011	R201 On 05-May-11			Bond Future	7.91	106.0764	105.9632	106.0764	484.00
04/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	671	1	1	1	0.00
04/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	740	1	1	1	0.00
04/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	604	1	1	1	0.00
04/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1251	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
04/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1071	1	1	1	0.00
04/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1160	1	1	1	0.00
04/02/2011	R201 On 04-August-11			Bond Future	8.10	103.1733	103.0560	103.1733	0.00
04/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	317	0	0	0	0.00
04/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	286	0	0	0	0.00
04/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	351	0	0	0	0.00
04/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2731	3	3	3	0.00
04/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2968	3	3	3	0.00
04/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2848	3	3	3	0.00
04/02/2011	R201 On 03-November-11			Bond Future	8.31	104.6403	104.5233	104.6403	0.00
04/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1041	1	1	1	0.00
04/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	982	1	1	1	0.00
04/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1101	1	1	1	0.00
04/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1806	2	2	2	0.00
04/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1961	2	2	2	0.00
04/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1883	2	2	2	0.00
04/02/2011	R201 On 02-February-12			Bond Future	8.54	101.7699	101.6494	101.7699	0.00
04/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	609	0	1	0	0.00
04/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	862	1	1	1	0.00
04/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	736	1	1	1	0.00
04/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	164.1891	164.5642	0.00
04/02/2011	R202 On 05-May-11			Bond Future	0.45	166.4568	165.9094	166.4568	10,089.00
04/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39250	40	39	40	0.00
04/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40278	41	40	41	0.00
04/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38212	39	38	39	0.00
04/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	0	0	0.00
04/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	102.9144	103.2592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	R203 On 05-May-11			Bond Future	8.50	100.1452	100.0253	100.1452	516.00
04/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	901	1	1	1	0.00
04/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	813	1	1	1	0.00
04/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	996	1	1	1	0.00
04/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1966	2	2	2	0.00
04/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2269	2	2	2	0.00
04/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2114	2	2	2	0.00
04/02/2011	R203 On 04-August-11			Bond Future	8.65	101.5683	101.4483	101.5683	0.00
04/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	838	1	1	1	0.00
04/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	908	1	1	1	0.00
04/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	772	1	1	1	0.00
04/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	4057	4	4	4	0.00
04/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3714	4	4	4	0.00
04/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3883	4	4	4	0.00
04/02/2011	R203 On 03-November-11			Bond Future	8.80	98.8511	98.7313	98.8511	1,404.00
04/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1828	2	2	2	0.00
04/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1928	2	2	2	0.00
04/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1732	2	2	2	0.00
04/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3298	3	3	3	0.00
04/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	3044	3	3	3	0.00
04/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3169	3	3	3	0.00
04/02/2011	R203 On 02-February-12			Bond Future	8.96	100.3036	100.1803	100.3036	0.00
04/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1129	1	1	1	0.00
04/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	700	1	1	1	0.00
04/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	914	1	1	1	0.00
04/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	98.3735	98.7303	0.00
04/02/2011	R204 On 05-May-11			Bond Future	8.62	99.6894	99.6356	99.6894	100.00
04/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1372	1	1	1	0.00
04/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1495	2	1	2	0.00
04/02/2011	R204 On 05-May-11	8.45	Call	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
04/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2192	2	2	2	0.00
04/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1889	2	2	2	0.00
04/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	2037	2	2	2	0.00
04/02/2011	R204 On 04-August-11			Bond Future	8.76	97.0668	97.0200	97.0668	0.00
04/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	790	1	1	1	0.00
04/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	724	1	1	1	0.00
04/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	859	1	1	1	0.00
04/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4643	5	5	5	0.00
04/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	5056	5	5	5	0.00
04/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4847	5	5	5	0.00
04/02/2011	R204 On 03-November-11			Bond Future	8.90	98.4488	98.3984	98.4488	1,867.00
04/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2454	2	2	2	0.00
04/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2325	2	2	2	0.00
04/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2577	3	3	3	0.00
04/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	3057	3	3	3	0.00
04/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3314	3	3	3	0.00
04/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3188	3	3	3	0.00
04/02/2011	R204 On 02-February-12			Bond Future	9.04	95.8685	95.8149	95.8685	0.00
04/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	68	0	0	0	0.00
04/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	420	0	0	0	0.00
04/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	176	0	0	0	0.00
04/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	100.8269	101.0040	0.00
04/02/2011	R206 On 05-May-11			Bond Future	7.59	102.2256	102.1492	102.2256	0.00
04/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	555	1	1	1	0.00
04/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	502	1	1	1	0.00
04/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	612	1	1	1	0.00
04/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	710	1	1	1	0.00
04/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	839	1	1	1	0.00
04/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	772	1	1	1	0.00
04/02/2011	R206 On 04-August-11			Bond Future	7.82	99.9100	99.8341	99.9100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	256	0	0	0	0.00
04/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	283	0	0	0	0.00
04/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	233	0	0	0	0.00
04/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2131	2	2	2	0.00
04/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1960	2	2	2	0.00
04/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	2043	2	2	2	0.00
04/02/2011	R206 On 03-November-11			Bond Future	8.06	101.3313	101.2550	101.3313	0.00
04/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	760	1	1	1	0.00
04/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	804	1	1	1	0.00
04/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	717	1	1	1	0.00
04/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1414	1	1	1	0.00
04/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1304	1	1	1	0.00
04/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1359	1	1	1	0.00
04/02/2011	R206 On 02-February-12			Bond Future	8.35	99.0574	98.9791	99.0574	0.00
04/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	693	1	1	1	0.00
04/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	518	0	1	0	0.00
04/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	606	1	1	1	0.00
04/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	92.5226	92.8977	0.00
04/02/2011	R207 On 05-May-11			Bond Future	8.69	93.6547	93.6320	93.6547	1,085.00
04/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1265	1	1	1	0.00
04/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1385	1	1	1	0.00
04/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1151	1	1	1	0.00
04/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2526	3	3	3	0.00
04/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2184	2	2	2	0.00
04/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2351	2	2	2	0.00
04/02/2011	R207 On 04-August-11			Bond Future	8.82	91.3402	91.3182	91.3402	0.00
04/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1207	1	1	1	0.00
04/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1119	1	1	1	0.00
04/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1298	1	1	1	0.00
04/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4206	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4603	5	5	5	0.00
04/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4403	4	4	4	0.00
04/02/2011	R207 On 03-November-11			Bond Future	8.94	92.6404	92.6190	92.6404	600.00
04/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2529	3	3	3	0.00
04/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2406	2	2	2	0.00
04/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2656	3	3	3	0.00
04/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3395	3	3	3	0.00
04/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3689	4	4	4	0.00
04/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3539	4	4	4	0.00
04/02/2011	R207 On 02-February-12			Bond Future	9.06	90.3650	90.3389	90.3650	0.00
04/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	73	0	0	0	0.00
04/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	597	1	1	1	0.00
04/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	334	0	0	0	0.00
04/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	90.2161	90.6415	0.00
04/02/2011	R208 On 05-May-11			Bond Future	8.69	88.0257	88.0377	88.0257	190.00
04/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1354	1	1	1	0.00
04/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1234	1	1	1	0.00
04/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1482	1	1	1	0.00
04/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2315	2	2	2	0.00
04/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2677	3	3	3	0.00
04/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2491	3	2	3	0.00
04/02/2011	R208 On 04-August-11			Bond Future	8.80	89.2751	89.2810	89.2751	0.00
04/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1295	1	1	1	0.00
04/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1393	1	1	1	0.00
04/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1201	1	1	1	0.00
04/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4807	5	5	5	0.00
04/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4385	4	4	4	0.00
04/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4594	5	5	5	0.00
04/02/2011	R208 On 03-November-11			Bond Future	8.91	87.1483	87.1597	87.1483	5,584.00
04/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2759	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
04/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2897	3	3	3	0.00
04/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2625	3	3	3	0.00
04/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3830	4	4	4	0.00
04/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3523	4	4	4	0.00
04/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3674	4	4	4	0.00
04/02/2011	R208 On 02-February-12			Bond Future	9.02	88.4304	88.4360	88.4304	0.00
04/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	156	0	0	0	0.00
04/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	403	0	0	0	0.00
04/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	123	0	0	0	0.00
04/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	78.0364	78.6056	0.00
04/02/2011	R209 On 05-May-11			Bond Future	8.70	75.8355	75.9243	75.8355	21,100.00
04/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1796	2	2	2	0.00
04/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1966	2	2	2	0.00
04/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1636	2	2	2	0.00
04/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3666	4	4	4	0.00
04/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3161	3	3	3	0.00
04/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3407	3	3	3	0.00
04/02/2011	R209 On 04-August-11			Bond Future	8.77	76.9095	77.0050	76.9095	0.00
04/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2595	3	3	3	0.00
04/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2766	3	3	3	0.00
04/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2431	2	2	2	0.00
04/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10179	10	10	10	0.00
04/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	657	1	1	1	0.00
04/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	5019	5	5	5	0.00
04/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4520	5	5	5	0.00
04/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4764	5	5	5	0.00
04/02/2011	R209 On 03-November-11			Bond Future	8.83	74.8607	74.9551	74.8607	1,089.00
04/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4015	4	4	4	0.00
04/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3828	4	4	4	0.00
04/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4206	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4474	5	4	5	0.00
04/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4894	5	5	5	0.00
04/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4681	5	5	5	0.00
04/02/2011	R209 On 02-February-12			Bond Future	8.90	75.9593	76.0523	75.9593	0.00
04/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	755	1	1	1	0.00
04/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	371	0	0	0	0.00
04/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1135	1	1	1	0.00
04/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	98.8948	124.7840	0.00
04/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	102.0650	104.1093	0.00
04/02/2011	R211 On 05-May-11			Bond Future	1.59	105.7063	105.6726	105.7063	539.00
04/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3060	3	3	3	0.00
04/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2789	3	3	3	0.00
04/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3331	3	3	3	0.00
04/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	100.3434	102.1287	0.00
04/02/2011	R212 On 05-May-11			Bond Future	2.44	103.6411	103.6411	103.6411	2,518.00
04/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2339	2	2	2	0.00
04/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1365	1	1	1	0.00
04/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	1851	2	2	2	0.00
04/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	87.1072	87.6796	0.00
04/02/2011	R213 On 05-May-11			Bond Future	8.79	84.6907	84.6907	84.6907	0.00
04/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7245	7	7	7	0.00
04/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6332	6	6	6	0.00
04/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6787	7	7	7	0.00
04/02/2011	R213 On 04-August-11			Bond Future	8.87	85.8881	85.8961	85.8881	0.00
04/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6940	7	7	7	0.00
04/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7849	8	8	8	0.00
04/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7393	7	7	7	0.00
04/02/2011	R213 On 03-November-11			Bond Future	8.95	83.5698	83.5777	83.5698	0.00
04/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1973	2	2	2	0.00
04/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1162	1	1	1	0.00
04/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1566	2	2	2	0.00
04/02/2011	R213 On 02-February-12			Bond Future	9.03	84.7972	84.8049	84.7972	0.00
04/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	178	0	0	0	0.00
04/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	600	1	1	1	0.00
04/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	210	0	0	0	0.00
04/02/2011	TRT1 On 05-May-11			Index Future	338.42	338.5270	338.4230	338.5270	100.00
04/02/2011	TRT1 On 04-August-11			Index Future	343.05	343.1560	343.0520	343.1560	0.00