



Derivatives Weekly Statistics Report

From: 28/02/2011 To: 04/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	AL7T On 05-May-11			Index Future	368.89	369.5350	368.8870	369.5350	30.00
01/03/2011	AL7T On 04-August-11			Index Future	374.13	374.7800	374.1260	374.7800	0.00
01/03/2011	ALBI On 05-May-11			Index Future	339.90	340.4150	339.9030	340.4150	1,064.00
01/03/2011	ALBI On 04-August-11			Index Future	344.73	345.2470	344.7310	345.2470	0.00
01/03/2011	CRD1 On 05-May-11			Index Future	154.08	154.1940	154.0840	154.1940	2.00
01/03/2011	CRD1 On 04-August-11			Index Future	156.20	156.3100	156.1990	156.3100	0.00
01/03/2011	GOVI On 05-May-11			GOVI	341.21	341.7070	341.2140	341.7070	208.00
01/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	77760	7	8	7	0.00
01/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	77960	7	8	7	0.00
01/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	77860	7	8	7	0.00
01/03/2011	GOVI On 04-August-11			GOVI	346.06	346.5580	346.0610	346.5580	0.00
01/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	19490	1	2	1	0.00
01/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	19290	1	2	1	0.00
01/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	19390	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2011	IGOV On 05-May-11			Index Future	150.28	150.1600	150.2810	150.1600	60.00
01/03/2011	IGOV On 04-August-11			Index Future	152.42	152.2920	152.4160	152.2920	0.00
01/03/2011	ILBI On 05-May-11			Index Future	406.34	405.9810	406.3350	405.9810	336.00
01/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4000	94.4050	94.4000	6,040.00
01/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3400	94.3720	94.3400	2,000.00
01/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3000	94.3220	94.3000	3,001.00
01/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2600	94.3010	94.2600	3,890.00
01/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2000	94.2840	94.2000	2,000.00
01/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.83	94.1400	94.1730	94.1400	0.00
01/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0000	94.0650	94.0000	14,390.00
01/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5800	93.5830	93.5800	5,390.00
01/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1800	93.1580	93.1800	1,290.00
01/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.27	92.7400	92.7310	92.7400	2,890.00
01/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3300	92.3060	92.3300	44,510.00
01/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	91.9200	91.9200	490.00
01/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00

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01/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
01/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
01/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/03/2011	OTH1 On 05-May-11			Index Future	332.46	333.0780	332.4640	333.0780	3.00
01/03/2011	OTH1 On 04-August-11			Index Future	337.19	337.8060	337.1870	337.8060	0.00
01/03/2011	R157 On 05-May-11			Bond Future	7.88	122.4385	122.4018	122.4385	2,605.00
01/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	684	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	774	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	526	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	601	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1317	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1448	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1080	1	1	1	0.00
01/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1195	1	1	1	0.00
01/03/2011	R157 On 04-August-11			Bond Future	8.04	124.1963	124.1580	124.1963	0.00
01/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	619	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
01/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	679	1	1	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	565	1	1	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2849	3	3	3	0.00
01/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2571	3	3	3	0.00
01/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2707	3	3	3	0.00
01/03/2011	R157 On 03-November-11			Bond Future	8.22	119.1449	119.1053	119.1449	3,694.00
01/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1908	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1814	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2005	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1889	2	2	2	0.00
01/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1804	2	2	2	0.00
01/03/2011	R157 On 02-February-12			Bond Future	8.42	120.9036	120.8635	120.9036	0.00
01/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2339	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2249	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2432	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1995	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2145	2	2	2	0.00
01/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2068	2	2	2	0.00
01/03/2011	R186 On 05-May-11			Bond Future	9.04	116.3425	116.1168	116.3425	18,980.00
01/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1301	1	1	1	0.00
01/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1461	2	1	2	0.00
01/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	125	0	0	0	5,500.00
01/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1153	1	1	1	0.00
01/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4271	4	4	4	0.00
01/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10097	10	10	10	0.00
01/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3646	4	4	4	0.00
01/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3952	4	4	4	0.00
01/03/2011	R186 On 04-August-11			Bond Future	9.14	112.7160	112.4950	112.7160	0.00
01/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	975	1	1	1	0.00
01/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	887	1	1	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1070	1	1	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8896	9	9	9	0.00

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01/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9694	10	10	10	0.00
01/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9290	9	9	9	0.00
01/03/2011	R186 On 03-November-11			Bond Future	9.25	114.3155	114.0816	114.3155	12,982.00
01/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3753	4	4	4	0.00
01/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3948	4	4	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3563	4	4	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6186	6	6	6	0.00
01/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5681	6	6	6	0.00
01/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5929	6	6	6	0.00
01/03/2011	R186 On 02-February-12			Bond Future	9.35	110.7048	110.4756	110.7048	0.00
01/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4025	4	4	4	0.00
01/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4212	4	4	4	0.00
01/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3844	4	4	4	0.00
01/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7331	7	7	7	0.00
01/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6816	7	7	7	0.00
01/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7069	7	7	7	0.00
01/03/2011	R201 On 05-May-11			Bond Future	7.49	107.3548	107.2909	107.3548	484.00
01/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1225	1	1	1	0.00
01/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1336	1	1	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1119	1	1	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	438	0	0	0	0.00
01/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	0	0	0.00
01/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	386	0	0	0	0.00
01/03/2011	R201 On 04-August-11			Bond Future	7.64	104.4830	104.4205	104.4830	0.00
01/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	580	1	1	1	0.00
01/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	633	1	1	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	529	1	1	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1847	2	2	2	0.00
01/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1649	2	2	2	0.00
01/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1746	2	2	2	0.00
01/03/2011	R201 On 03-November-11			Bond Future	7.81	105.9609	105.8945	105.9609	0.00
01/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1604	2	2	2	0.00
01/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1524	2	2	2	0.00

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01/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1686	2	2	2	0.00
01/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1019	1	1	1	0.00
01/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1132	1	1	1	0.00
01/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1075	1	1	1	0.00
01/03/2011	R201 On 02-February-12			Bond Future	7.99	103.1172	103.0508	103.1172	0.00
01/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1958	2	2	2	0.00
01/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1883	2	2	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2034	2	2	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1242	1	1	1	0.00
01/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1344	1	1	1	0.00
01/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1292	1	1	1	0.00
01/03/2011	R202 On 05-May-11			Bond Future	0.33	168.5217	169.3150	168.5217	10,489.00
01/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	42	43	42	0.00
01/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	43	44	43	0.00
01/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	41	42	41	0.00
01/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R203 On 05-May-11			Bond Future	8.46	100.3279	100.2077	100.3279	516.00
01/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	727	1	1	1	0.00
01/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	641	1	1	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	821	1	1	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1608	2	2	2	0.00
01/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1915	2	2	2	0.00
01/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1757	2	2	2	0.00
01/03/2011	R203 On 04-August-11			Bond Future	8.61	101.7671	101.6468	101.7671	0.00
01/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	744	1	1	1	0.00
01/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	677	1	1	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	813	1	1	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3420	3	3	3	0.00
01/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	4	4	4	0.00
01/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3590	4	4	4	0.00

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01/03/2011	R203 On 03-November-11			Bond Future	8.76	99.0466	98.9221	99.0466	1,416.00
01/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1803	2	2	2	0.00
01/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1904	2	2	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	2	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3080	3	3	3	0.00
01/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2829	3	3	3	0.00
01/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2953	3	3	3	0.00
01/03/2011	R203 On 02-February-12			Bond Future	8.92	100.5081	100.3845	100.5081	0.00
01/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2420	2	2	2	0.00
01/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2526	3	3	3	0.00
01/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2317	2	2	2	0.00
01/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3242	3	3	3	0.00
01/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3022	3	3	3	0.00
01/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3130	3	3	3	0.00
01/03/2011	R204 On 05-May-11			Bond Future	8.66	99.6463	99.4582	99.6463	100.00
01/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	950	1	1	1	0.00
01/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1064	1	1	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	844	1	1	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1958	2	2	2	0.00
01/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1635	2	2	2	0.00
01/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1792	2	2	2	0.00
01/03/2011	R204 On 04-August-11			Bond Future	8.79	97.0460	96.8535	97.0460	0.00
01/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	642	1	1	1	0.00
01/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	703	1	1	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	584	1	1	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5083	5	5	5	0.00
01/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4653	5	5	5	0.00
01/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4866	5	5	5	0.00
01/03/2011	R204 On 03-November-11			Bond Future	8.93	98.4185	98.2222	98.4185	1,876.00
01/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2285	2	2	2	0.00
01/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2170	2	2	2	0.00
01/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2404	3	2	3	0.00
01/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3060	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
01/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3335	3	3	3	0.00
01/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3195	3	3	3	0.00
01/03/2011	R204 On 02-February-12			Bond Future	9.07	95.8393	95.6398	95.8393	0.00
01/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2954	3	3	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2833	3	3	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3077	3	3	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3184	3	3	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3428	3	3	3	0.00
01/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3305	3	3	3	0.00
01/03/2011	R206 On 05-May-11			Bond Future	7.21	103.1597	103.0583	103.1597	0.00
01/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	950	1	1	1	0.00
01/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	866	1	1	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1036	1	1	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	225	0	0	0	0.00
01/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	294	0	0	0	0.00
01/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	258	0	0	0	0.00
01/03/2011	R206 On 04-August-11			Bond Future	7.39	100.8741	100.7732	100.8741	0.00
01/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	417	0	0	0	0.00
01/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	380	0	0	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	459	0	0	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1197	1	1	1	0.00
01/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1339	1	1	1	0.00
01/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1265	1	1	1	0.00
01/03/2011	R206 On 03-November-11			Bond Future	7.58	102.3004	102.1955	102.3004	0.00
01/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1117	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1175	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1060	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	817	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	735	1	1	1	0.00
01/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	775	1	1	1	0.00
01/03/2011	R206 On 02-February-12			Bond Future	7.80	100.0473	99.9415	100.0473	0.00
01/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1258	1	1	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1310	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
01/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1207	1	1	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	938	1	1	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	866	1	1	1	0.00
01/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	901	1	1	1	0.00
01/03/2011	R207 On 05-May-11			Bond Future	8.75	93.4281	93.2867	93.4281	1,020.00
01/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	845	1	1	1	0.00
01/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	949	1	1	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	748	1	1	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2468	2	2	2	0.00
01/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2093	2	2	2	0.00
01/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2277	2	2	2	0.00
01/03/2011	R207 On 04-August-11			Bond Future	8.88	91.1255	90.9881	91.1255	0.00
01/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	960	1	1	1	0.00
01/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1042	1	1	1	0.00
01/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	884	1	1	1	0.00
01/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4699	5	5	5	0.00
01/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4280	4	4	4	0.00
01/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4486	4	4	4	0.00
01/03/2011	R207 On 03-November-11			Bond Future	9.00	92.4154	92.2711	92.4154	600.00
01/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2237	2	2	2	0.00
01/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2121	2	2	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2357	2	2	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3444	3	3	3	0.00
01/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3752	4	4	4	0.00
01/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3595	4	4	4	0.00
01/03/2011	R207 On 02-February-12			Bond Future	9.13	90.1412	89.9958	90.1412	0.00
01/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2966	3	3	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2842	3	3	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3093	3	3	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3509	3	4	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3782	4	4	4	0.00
01/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3643	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
01/03/2011	R208 On 05-May-11			Bond Future	8.84	87.2859	87.1082	87.2859	190.00
01/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	725	1	1	1	0.00
01/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	638	1	1	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	820	1	1	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2583	2	3	2	0.00
01/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3011	3	3	3	0.00
01/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2792	3	3	3	0.00
01/03/2011	R208 On 04-August-11			Bond Future	8.96	88.5356	88.3563	88.5356	0.00
01/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	859	1	1	1	0.00
01/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	936	1	1	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	787	1	1	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5318	5	5	5	0.00
01/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4853	5	5	5	0.00
01/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5082	5	5	5	0.00
01/03/2011	R208 On 03-November-11			Bond Future	9.08	86.3924	86.2117	86.3924	5,602.00
01/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2198	2	2	2	0.00
01/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2318	2	2	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2081	2	2	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4234	4	4	4	0.00
01/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3892	4	4	4	0.00
01/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4061	4	4	4	0.00
01/03/2011	R208 On 02-February-12			Bond Future	9.19	87.6707	87.4835	87.6707	0.00
01/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3070	3	3	3	0.00
01/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3202	3	3	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2941	3	3	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4296	4	4	4	0.00
01/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3999	4	4	4	0.00
01/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4145	4	4	4	0.00
01/03/2011	R209 On 05-May-11			Bond Future	9.06	73.3171	73.0508	73.3171	21,100.00
01/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	519	1	1	1	0.00
01/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	601	1	1	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	447	1	0	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5351	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
01/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4669	4	5	4	0.00
01/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5003	5	5	5	0.00
01/03/2011	R209 On 04-August-11			Bond Future	9.14	74.3720	74.1020	74.3720	0.00
01/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1297	1	1	1	0.00
01/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1410	2	1	2	0.00
01/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1193	1	1	1	0.00
01/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7571	8	8	8	0.00
01/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	952	1	1	1	0.00
01/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6684	6	7	6	0.00
01/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6067	6	6	6	0.00
01/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6369	6	6	6	0.00
01/03/2011	R209 On 03-November-11			Bond Future	9.22	72.2814	72.0079	72.2814	1,033.00
01/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2464	3	2	3	0.00
01/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2326	2	2	2	0.00
01/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2610	3	3	3	0.00
01/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5825	6	6	6	0.00
01/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6339	6	6	6	0.00
01/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6077	6	6	6	0.00
01/03/2011	R209 On 02-February-12			Bond Future	9.30	73.3466	73.0696	73.3466	0.00
01/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3676	4	4	4	0.00
01/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3516	4	4	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3840	4	4	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5688	6	6	6	0.00
01/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6128	6	6	6	0.00
01/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5904	6	6	6	0.00
01/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	105.6614	105.6670	539.00
01/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3049	3	3	3	0.00
01/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2777	3	3	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3319	3	3	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0715	104.0619	104.0715	2,518.00
01/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1918	2	2	2	0.00
01/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	944	1	1	1	0.00
01/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1430	1	1	1	0.00
01/03/2011	R213 On 05-May-11			Bond Future	9.09	82.4793	82.3237	82.4793	0.00
01/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8699	9	9	9	0.00
01/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9612	9	10	9	0.00
01/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9154	9	9	9	0.00
01/03/2011	R213 On 04-August-11			Bond Future	9.17	83.6642	83.5034	83.6642	0.00
01/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10242	10	10	10	0.00
01/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9333	9	9	9	0.00
01/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9786	10	10	10	0.00
01/03/2011	R213 On 03-November-11			Bond Future	9.26	81.3029	81.1446	81.3029	0.00
01/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4406	4	4	4	0.00
01/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3595	3	4	3	0.00
01/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3999	4	4	4	0.00
01/03/2011	R213 On 02-February-12			Bond Future	9.35	82.5051	82.3493	82.5051	0.00
01/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3056	3	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
01/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2278	2	2	2	0.00
01/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2665	3	3	3	0.00
01/03/2011	TRT1 On 05-May-11			Index Future	336.97	337.4520	336.9690	337.4520	100.00
01/03/2011	TRT1 On 04-August-11			Index Future	341.59	342.0830	341.5940	342.0830	0.00
02/03/2011	AL7T On 05-May-11			Index Future	370.84	368.8870	370.8420	368.8870	30.00
02/03/2011	AL7T On 04-August-11			Index Future	376.11	374.1260	376.1120	374.1260	0.00
02/03/2011	ALBI On 05-May-11			Index Future	341.57	339.9030	341.5670	339.9030	1,064.00
02/03/2011	ALBI On 04-August-11			Index Future	346.42	344.7310	346.4200	344.7310	0.00
02/03/2011	CRD1 On 05-May-11			Index Future	154.64	154.0840	154.6410	154.0840	2.00
02/03/2011	CRD1 On 04-August-11			Index Future	156.76	156.1990	156.7640	156.1990	0.00
02/03/2011	GOVI On 05-May-11			GOVI	342.78	341.2140	342.7840	341.2140	208.00
02/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	62060	8	6	8	0.00
02/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	62260	8	6	8	0.00
02/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	62160	8	6	8	0.00
02/03/2011	GOVI On 04-August-11			GOVI	347.66	346.0610	347.6550	346.0610	0.00
02/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	3550	2	0	2	0.00
02/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	3350	2	0	2	0.00
02/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	3450	2	0	2	0.00
02/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2011	IGOV On 05-May-11			Index Future	150.48	150.2810	150.4770	150.2810	60.00
02/03/2011	IGOV On 04-August-11			Index Future	152.62	152.4160	152.6150	152.4160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	ILBI On 05-May-11			Index Future	406.96	406.3350	406.9550	406.3350	336.00
02/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.4050	94.4060	94.4050	6,040.00
02/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3720	94.3580	94.3720	2,000.00
02/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.67	94.3220	94.3300	94.3220	3,001.00
02/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.3010	94.2990	94.3010	3,890.00
02/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.76	94.2840	94.2410	94.2840	2,000.00
02/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.1730	94.1890	94.1730	0.00
02/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.0650	94.0920	94.0650	14,390.00
02/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5830	93.6120	93.5830	5,390.00
02/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.79	93.1580	93.2110	93.1580	1,290.00
02/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.21	92.7310	92.7860	92.7310	2,890.00
02/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.64	92.3060	92.3650	92.3060	44,510.00
02/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	91.9200	91.9200	490.00
02/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
02/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
02/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
02/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/03/2011	OTH1 On 05-May-11			Index Future	334.63	332.4640	334.6310	332.4640	3.00
02/03/2011	OTH1 On 04-August-11			Index Future	339.39	337.1870	339.3860	337.1870	0.00
02/03/2011	R157 On 05-May-11			Bond Future	7.79	122.4018	122.7654	122.4018	2,605.00
02/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	839	1	1	1	0.00
02/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	942	1	1	1	0.00
02/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	656	1	1	1	0.00
02/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	744	1	1	1	0.00
02/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1097	1	1	1	0.00
02/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1214	1	1	1	0.00
02/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	885	1	1	1	0.00
02/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	986	1	1	1	0.00
02/03/2011	R157 On 04-August-11			Bond Future	7.94	124.1580	124.5303	124.1580	0.00
02/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	728	1	1	1	0.00
02/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	795	1	1	1	0.00
02/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	666	1	1	1	0.00
02/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2578	3	3	3	0.00
02/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2315	3	2	3	0.00
02/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2444	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	R157 On 03-November-11			Bond Future	8.12	119.1053	119.4831	119.1053	3,694.00
02/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	2106	2	2	2	0.00
02/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	2006	2	2	2	0.00
02/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2209	2	2	2	0.00
02/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1548	2	2	2	0.00
02/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1704	2	2	2	0.00
02/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1624	2	2	2	0.00
02/03/2011	R157 On 02-February-12			Bond Future	8.31	120.8635	121.2458	120.8635	0.00
02/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2543	2	3	2	0.00
02/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2448	2	2	2	0.00
02/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2641	2	3	2	0.00
02/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1821	2	2	2	0.00
02/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1962	2	2	2	0.00
02/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1890	2	2	2	0.00
02/03/2011	R186 On 05-May-11			Bond Future	8.93	116.1168	117.0784	116.1168	18,980.00
02/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1638	1	2	1	0.00
02/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1826	1	2	1	0.00
02/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	178	0	0	0	5,500.00
02/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1463	1	1	1	0.00
02/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3620	4	4	4	0.00
02/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9189	10	9	10	0.00
02/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3050	4	3	4	0.00
02/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3327	4	3	4	0.00
02/03/2011	R186 On 04-August-11			Bond Future	9.03	112.4950	113.4636	112.4950	0.00
02/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1175	1	1	1	0.00
02/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	1072	1	1	1	0.00
02/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1284	1	1	1	0.00
02/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8141	9	8	9	0.00
02/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8910	10	9	10	0.00
02/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8521	9	9	9	0.00
02/03/2011	R186 On 03-November-11			Bond Future	9.14	114.0816	115.0655	114.0816	12,982.00
02/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	4200	4	4	4	0.00
02/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4410	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
02/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3996	4	4	4	0.00
02/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5635	6	6	6	0.00
02/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5159	6	5	6	0.00
02/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5392	6	5	6	0.00
02/03/2011	R186 On 02-February-12			Bond Future	9.24	110.4756	111.4739	110.4756	0.00
02/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4466	4	4	4	0.00
02/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4666	4	5	4	0.00
02/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4272	4	4	4	0.00
02/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6760	7	7	7	0.00
02/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6272	7	6	7	0.00
02/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6512	7	7	7	0.00
02/03/2011	R201 On 05-May-11			Bond Future	7.44	107.2909	107.4539	107.2909	484.00
02/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1334	1	1	1	0.00
02/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1450	1	1	1	0.00
02/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1223	1	1	1	0.00
02/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	379	0	0	0	0.00
02/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	290	0	0	0	0.00
02/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	332	0	0	0	0.00
02/03/2011	R201 On 04-August-11			Bond Future	7.58	104.4205	104.5874	104.4205	0.00
02/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	634	1	1	1	0.00
02/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	692	1	1	1	0.00
02/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	581	1	1	1	0.00
02/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1732	2	2	2	0.00
02/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1541	2	2	2	0.00
02/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1634	2	2	2	0.00
02/03/2011	R201 On 03-November-11			Bond Future	7.75	105.8945	106.0634	105.8945	0.00
02/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1699	2	2	2	0.00
02/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1616	2	2	2	0.00
02/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1784	2	2	2	0.00
02/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	949	1	1	1	0.00
02/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1055	1	1	1	0.00
02/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1001	1	1	1	0.00
02/03/2011	R201 On 02-February-12			Bond Future	7.92	103.0508	103.2219	103.0508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2055	2	2	2	0.00
02/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1978	2	2	2	0.00
02/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2133	2	2	2	0.00
02/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1170	1	1	1	0.00
02/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1268	1	1	1	0.00
02/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1218	1	1	1	0.00
02/03/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	169.3150	169.3150	10,489.00
02/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	43	43	0.00
02/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	44	44	0.00
02/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	42	42	0.00
02/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R203 On 05-May-11			Bond Future	8.40	100.2077	100.5062	100.2077	516.00
02/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	834	1	1	1	0.00
02/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	739	1	1	1	0.00
02/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	937	1	1	1	0.00
02/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1426	2	1	2	0.00
02/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1714	2	2	2	0.00
02/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1566	2	2	2	0.00
02/03/2011	R203 On 04-August-11			Bond Future	8.54	101.6468	101.9478	101.6468	0.00
02/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	825	1	1	1	0.00
02/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	753	1	1	1	0.00
02/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	899	1	1	1	0.00
02/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3205	3	3	3	0.00
02/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3538	4	4	4	0.00
02/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3370	4	3	4	0.00
02/03/2011	R203 On 03-November-11			Bond Future	8.69	98.9221	99.2292	98.9221	1,416.00
02/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1934	2	2	2	0.00
02/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	2040	2	2	2	0.00
02/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1832	2	2	2	0.00
02/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2900	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
02/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2658	3	3	3	0.00
02/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2777	3	3	3	0.00
02/03/2011	R203 On 02-February-12			Bond Future	8.84	100.3845	100.6960	100.3845	0.00
02/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2566	2	3	2	0.00
02/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2675	3	3	3	0.00
02/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2459	2	2	2	0.00
02/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3073	3	3	3	0.00
02/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2859	3	3	3	0.00
02/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2965	3	3	3	0.00
02/03/2011	R204 On 05-May-11			Bond Future	8.59	99.4582	99.8133	99.4582	100.00
02/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	1092	1	1	1	0.00
02/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1217	1	1	1	0.00
02/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	975	1	1	1	0.00
02/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1734	2	2	2	0.00
02/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1433	2	1	2	0.00
02/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1579	2	2	2	0.00
02/03/2011	R204 On 04-August-11			Bond Future	8.72	96.8535	97.2129	96.8535	0.00
02/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	720	1	1	1	0.00
02/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	786	1	1	1	0.00
02/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	657	1	1	1	0.00
02/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4796	5	5	5	0.00
02/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4377	5	4	5	0.00
02/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4584	5	5	5	0.00
02/03/2011	R204 On 03-November-11			Bond Future	8.86	98.2222	98.5851	98.2222	1,876.00
02/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2451	2	2	2	0.00
02/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2330	2	2	2	0.00
02/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2575	2	3	2	0.00
02/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2869	3	3	3	0.00
02/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3132	3	3	3	0.00
02/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2999	3	3	3	0.00
02/03/2011	R204 On 02-February-12			Bond Future	9.00	95.6398	96.0100	95.6398	0.00
02/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	3137	3	3	3	0.00
02/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	3012	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
02/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3265	3	3	3	0.00
02/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3002	3	3	3	0.00
02/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3237	3	3	3	0.00
02/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3117	3	3	3	0.00
02/03/2011	R206 On 05-May-11			Bond Future	7.14	103.0583	103.2370	103.0583	0.00
02/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1076	1	1	1	0.00
02/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	986	1	1	1	0.00
02/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1167	1	1	1	0.00
02/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	177	0	0	0	0.00
02/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	235	0	0	0	0.00
02/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	206	0	0	0	0.00
02/03/2011	R206 On 04-August-11			Bond Future	7.30	100.7732	100.9553	100.7732	0.00
02/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	479	0	0	0	0.00
02/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	438	0	0	0	0.00
02/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	524	0	1	0	0.00
02/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1080	1	1	1	0.00
02/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1215	1	1	1	0.00
02/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1145	1	1	1	0.00
02/03/2011	R206 On 03-November-11			Bond Future	7.48	102.1955	102.3798	102.1955	0.00
02/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1221	1	1	1	0.00
02/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1282	1	1	1	0.00
02/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1161	1	1	1	0.00
02/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	734	1	1	1	0.00
02/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	658	1	1	1	0.00
02/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	695	1	1	1	0.00
02/03/2011	R206 On 02-February-12			Bond Future	7.69	99.9415	100.1284	99.9415	0.00
02/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1364	1	1	1	0.00
02/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1418	1	1	1	0.00
02/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1310	1	1	1	0.00
02/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	854	1	1	1	0.00
02/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	787	1	1	1	0.00
02/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	820	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
02/03/2011	R207 On 05-May-11			Bond Future	8.66	93.2867	93.8309	93.2867	1,020.00
02/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	1042	1	1	1	0.00
02/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	1163	1	1	1	0.00
02/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	930	1	1	1	0.00
02/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2106	2	2	2	0.00
02/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1763	2	2	2	0.00
02/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1929	2	2	2	0.00
02/03/2011	R207 On 04-August-11			Bond Future	8.78	90.9881	91.5391	90.9881	0.00
02/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	1118	1	1	1	0.00
02/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1209	1	1	1	0.00
02/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	1033	1	1	1	0.00
02/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4297	5	4	5	0.00
02/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3896	4	4	4	0.00
02/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4093	4	4	4	0.00
02/03/2011	R207 On 03-November-11			Bond Future	8.90	92.2711	92.8339	92.2711	600.00
02/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2488	2	2	2	0.00
02/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2363	2	2	2	0.00
02/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2616	2	3	2	0.00
02/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3140	3	3	3	0.00
02/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3431	4	3	4	0.00
02/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3283	4	3	4	0.00
02/03/2011	R207 On 02-February-12			Bond Future	9.02	89.9958	90.5634	89.9958	0.00
02/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3244	3	3	3	0.00
02/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	3113	3	3	3	0.00
02/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3379	3	3	3	0.00
02/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3228	4	3	4	0.00
02/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3485	4	3	4	0.00
02/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3354	4	3	4	0.00
02/03/2011	R208 On 05-May-11			Bond Future	8.72	87.1082	87.8280	87.1082	190.00
02/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	957	1	1	1	0.00
02/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	850	1	1	1	0.00
02/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	1072	1	1	1	0.00
02/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2115	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2503	3	3	3	0.00
02/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2304	3	2	3	0.00
02/03/2011	R208 On 04-August-11			Bond Future	8.83	88.3563	89.0939	88.3563	0.00
02/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	1054	1	1	1	0.00
02/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1143	1	1	1	0.00
02/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	970	1	1	1	0.00
02/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4763	5	5	5	0.00
02/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4322	5	4	5	0.00
02/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4540	5	5	5	0.00
02/03/2011	R208 On 03-November-11			Bond Future	8.95	86.2117	86.9542	86.2117	5,603.00
02/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2518	2	3	2	0.00
02/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2650	2	3	2	0.00
02/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2	2	0.00
02/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3801	4	4	4	0.00
02/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3481	4	3	4	0.00
02/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3639	4	4	4	0.00
02/03/2011	R208 On 02-February-12			Bond Future	9.06	87.4835	88.2411	87.4835	0.00
02/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3436	3	3	3	0.00
02/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3577	3	4	3	0.00
02/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3297	3	3	3	0.00
02/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3895	4	4	4	0.00
02/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3616	4	4	4	0.00
02/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3754	4	4	4	0.00
02/03/2011	R209 On 05-May-11			Bond Future	8.96	73.0508	73.8545	73.0508	21,100.00
02/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	684	1	1	1	0.00
02/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	785	1	1	1	0.00
02/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	594	0	1	0	0.00
02/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4694	5	5	5	0.00
02/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4049	5	4	5	0.00
02/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4364	5	4	5	0.00
02/03/2011	R209 On 04-August-11			Bond Future	9.03	74.1020	74.9169	74.1020	0.00
02/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1533	1	2	1	0.00
02/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1660	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1414	1	1	1	0.00
02/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	8233	8	8	8	0.00
02/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	799	1	1	1	0.00
02/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6091	7	6	7	0.00
02/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5502	6	6	6	0.00
02/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5791	6	6	6	0.00
02/03/2011	R209 On 03-November-11			Bond Future	9.11	72.0079	72.8261	72.0079	1,033.00
02/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2785	2	3	2	0.00
02/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2635	2	3	2	0.00
02/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2943	3	3	3	0.00
02/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5340	6	5	6	0.00
02/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5830	6	6	6	0.00
02/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5580	6	6	6	0.00
02/03/2011	R209 On 02-February-12			Bond Future	9.19	73.0696	73.9059	73.0696	0.00
02/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	4063	4	4	4	0.00
02/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3892	4	4	4	0.00
02/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	4238	4	4	4	0.00
02/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5249	6	5	6	0.00
02/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5667	6	6	6	0.00
02/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5455	6	5	6	0.00
02/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6614	105.6446	105.6614	539.00
02/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3032	3	3	3	0.00
02/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2761	3	3	3	0.00
02/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3303	3	3	3	0.00
02/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	1	0	0	0	0.00
02/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0619	104.0523	104.0619	2,518.00
02/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	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
02/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	1	1	0.00
02/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1	1	0.00
02/03/2011	R213 On 05-May-11			Bond Future	9.00	82.3237	83.0198	82.3237	0.00
02/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8003	9	8	9	0.00
02/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	8916	10	9	10	0.00
02/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8458	9	8	9	0.00
02/03/2011	R213 On 04-August-11			Bond Future	9.08	83.5034	84.2116	83.5034	0.00
02/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	9534	10	10	10	0.00
02/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	8625	9	9	9	0.00
02/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9078	10	9	10	0.00
02/03/2011	R213 On 03-November-11			Bond Future	9.17	81.1446	81.8645	81.1446	0.00
02/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	3686	4	4	4	0.00
02/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	2875	4	3	4	0.00
02/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3279	4	3	4	0.00
02/03/2011	R213 On 02-February-12			Bond Future	9.25	82.3493	83.0726	82.3493	0.00
02/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2333	3	2	3	0.00
02/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	1554	2	2	2	0.00
02/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	1942	3	2	3	0.00
02/03/2011	TRT1 On 05-May-11			Index Future	338.55	336.9690	338.5500	336.9690	100.00
02/03/2011	TRT1 On 04-August-11			Index Future	343.20	341.5940	343.1990	341.5940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	AL7T On 05-May-11			Index Future	369.85	370.8420	369.8450	370.8420	30.00
03/03/2011	AL7T On 04-August-11			Index Future	375.10	376.1120	375.1020	376.1120	0.00
03/03/2011	ALBI On 05-May-11			Index Future	340.84	341.5670	340.8400	341.5670	1,064.00
03/03/2011	ALBI On 04-August-11			Index Future	345.69	346.4200	345.6850	346.4200	0.00
03/03/2011	CRD1 On 05-May-11			Index Future	154.43	154.6410	154.4280	154.6410	2.00
03/03/2011	CRD1 On 04-August-11			Index Future	156.55	156.7640	156.5490	156.7640	0.00
03/03/2011	GOVI On 05-May-11			GOVI	342.06	342.7840	342.0640	342.7840	208.00
03/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	69260	6	7	6	0.00
03/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	69460	6	7	6	0.00
03/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	69360	6	7	6	0.00
03/03/2011	GOVI On 04-August-11			GOVI	346.93	347.6550	346.9270	347.6550	0.00
03/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	10830	0	1	0	0.00
03/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	10630	0	1	0	0.00
03/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	10730	0	1	0	0.00
03/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2011	IGOV On 05-May-11			Index Future	150.42	150.4770	150.4180	150.4770	60.00
03/03/2011	IGOV On 04-August-11			Index Future	152.56	152.6150	152.5560	152.6150	0.00
03/03/2011	ILBI On 05-May-11			Index Future	406.79	406.9550	406.7890	406.9550	336.00
03/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4060	94.4050	94.4060	6,040.00
03/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3580	94.3630	94.3580	2,000.00
03/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.69	94.3300	94.3120	94.3300	3,001.00
03/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.71	94.2990	94.2900	94.2990	3,890.00
03/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2410	94.2800	94.2410	2,000.00
03/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1890	94.1830	94.1890	0.00
03/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.90	94.0920	94.1010	94.0920	14,390.00
03/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6120	93.5980	93.6120	5,390.00
03/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.2110	93.1760	93.2110	1,290.00
03/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7860	92.7370	92.7860	2,890.00
03/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.67	92.3650	92.3300	92.3650	44,510.00
03/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.04	91.9200	91.9600	91.9200	490.00
03/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
03/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
03/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
03/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	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
03/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
03/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/03/2011	OTH1 On 05-May-11			Index Future	333.87	334.6310	333.8670	334.6310	3.00
03/03/2011	OTH1 On 04-August-11			Index Future	338.61	339.3860	338.6140	339.3860	0.00
03/03/2011	R157 On 05-May-11			Bond Future	7.83	122.7654	122.6018	122.7654	2,605.00
03/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	756	1	1	1	0.00
03/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	853	1	1	1	0.00
03/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	585	1	1	1	0.00
03/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	1	1	0.00
03/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1183	1	1	1	0.00
03/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1307	1	1	1	0.00
03/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	959	1	1	1	0.00
03/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1067	1	1	1	0.00
03/03/2011	R157 On 04-August-11			Bond Future	7.99	124.5303	124.3612	124.5303	0.00
03/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	671	1	1	1	0.00
03/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	734	1	1	1	0.00
03/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	613	1	1	1	0.00
03/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2694	3	3	3	0.00
03/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2423	2	2	2	0.00
03/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2556	2	3	2	0.00
03/03/2011	R157 On 03-November-11			Bond Future	8.16	119.4831	119.3102	119.4831	3,694.00
03/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	2008	2	2	2	0.00
03/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1911	2	2	2	0.00
03/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2109	2	2	2	0.00
03/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1621	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
03/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1782	2	2	2	0.00
03/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1699	2	2	2	0.00
03/03/2011	R157 On 02-February-12			Bond Future	8.36	121.2458	121.0746	121.2458	0.00
03/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2446	3	2	3	0.00
03/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2353	2	2	2	0.00
03/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2542	3	3	3	0.00
03/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1893	2	2	2	0.00
03/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2038	2	2	2	0.00
03/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1964	2	2	2	0.00
03/03/2011	R186 On 05-May-11			Bond Future	8.95	117.0784	116.8961	117.0784	19,980.00
03/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1549	2	2	2	0.00
03/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1731	2	2	2	0.00
03/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	159	0	0	0	5,500.00
03/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1379	1	1	1	0.00
03/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3718	4	4	4	0.00
03/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9352	9	9	9	0.00
03/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3137	3	3	3	0.00
03/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3420	3	3	3	0.00
03/03/2011	R186 On 04-August-11			Bond Future	9.05	113.4636	113.2850	113.4636	0.00
03/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1125	1	1	1	0.00
03/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	1026	1	1	1	0.00
03/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1231	1	1	1	0.00
03/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8267	8	8	8	0.00
03/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9043	9	9	9	0.00
03/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8650	9	9	9	0.00
03/03/2011	R186 On 03-November-11			Bond Future	9.16	115.0655	114.8817	115.0655	12,982.00
03/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	4103	4	4	4	0.00
03/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4309	4	4	4	0.00
03/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3901	4	4	4	0.00
03/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5724	6	6	6	0.00
03/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5241	5	5	5	0.00
03/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5479	5	5	5	0.00
03/03/2011	R186 On 02-February-12			Bond Future	9.26	111.4739	111.2937	111.4739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4375	4	4	4	0.00
03/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4572	5	5	5	0.00
03/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4183	4	4	4	0.00
03/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6851	7	7	7	0.00
03/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6358	6	6	6	0.00
03/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6601	7	7	7	0.00
03/03/2011	R201 On 05-May-11			Bond Future	7.50	107.4539	107.2558	107.4539	484.00
03/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1191	1	1	1	0.00
03/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1301	1	1	1	0.00
03/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1086	1	1	1	0.00
03/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	440	0	0	0	0.00
03/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	0	0	0.00
03/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	387	0	0	0	0.00
03/03/2011	R201 On 04-August-11			Bond Future	7.65	104.5874	104.3877	104.5874	0.00
03/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	563	1	1	1	0.00
03/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	615	1	1	1	0.00
03/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	513	1	1	1	0.00
03/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1863	2	2	2	0.00
03/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1663	2	2	2	0.00
03/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1762	2	2	2	0.00
03/03/2011	R201 On 03-November-11			Bond Future	7.82	106.0634	105.8586	106.0634	0.00
03/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1578	2	2	2	0.00
03/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1499	2	1	2	0.00
03/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1660	2	2	2	0.00
03/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1029	1	1	1	0.00
03/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1143	1	1	1	0.00
03/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1085	1	1	1	0.00
03/03/2011	R201 On 02-February-12			Bond Future	8.00	103.2219	103.0151	103.2219	0.00
03/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1933	2	2	2	0.00
03/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1858	2	2	2	0.00
03/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2009	2	2	2	0.00
03/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1253	1	1	1	0.00
03/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1355	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
03/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1303	1	1	1	0.00
03/03/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	169.3150	169.3150	10,489.00
03/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	43	43	0.00
03/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	44	44	0.00
03/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	42	42	0.00
03/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R203 On 05-May-11			Bond Future	8.45	100.5062	100.2605	100.5062	516.00
03/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	730	1	1	1	0.00
03/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	642	1	1	1	0.00
03/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	825	1	1	1	0.00
03/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1559	1	2	1	0.00
03/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1863	2	2	2	0.00
03/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1707	2	2	2	0.00
03/03/2011	R203 On 04-August-11			Bond Future	8.59	101.9478	101.7023	101.9478	0.00
03/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	750	1	1	1	0.00
03/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	682	1	1	1	0.00
03/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	819	1	1	1	0.00
03/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3371	3	3	3	0.00
03/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3713	4	4	4	0.00
03/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3541	3	4	3	0.00
03/03/2011	R203 On 03-November-11			Bond Future	8.74	99.2292	98.9799	99.2292	1,416.00
03/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1819	2	2	2	0.00
03/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1920	2	2	2	0.00
03/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1720	2	2	2	0.00
03/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3038	3	3	3	0.00
03/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2787	3	3	3	0.00
03/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2911	3	3	3	0.00
03/03/2011	R203 On 02-February-12			Bond Future	8.90	100.6960	100.4399	100.6960	0.00
03/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2438	3	2	3	0.00
03/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2544	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
03/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2335	2	2	2	0.00
03/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3205	3	3	3	0.00
03/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2984	3	3	3	0.00
03/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3093	3	3	3	0.00
03/03/2011	R204 On 05-May-11			Bond Future	8.63	99.8133	99.5979	99.8133	100.00
03/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	988	1	1	1	0.00
03/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1106	1	1	1	0.00
03/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	878	1	1	1	0.00
03/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1852	2	2	2	0.00
03/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1538	1	2	1	0.00
03/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1690	2	2	2	0.00
03/03/2011	R204 On 04-August-11			Bond Future	8.76	97.2129	96.9939	97.2129	0.00
03/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	663	1	1	1	0.00
03/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	726	1	1	1	0.00
03/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	604	1	1	1	0.00
03/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4962	5	5	5	0.00
03/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4536	4	5	4	0.00
03/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4746	5	5	5	0.00
03/03/2011	R204 On 03-November-11			Bond Future	8.90	98.5851	98.3631	98.5851	1,876.00
03/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2340	2	2	2	0.00
03/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2222	2	2	2	0.00
03/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2461	3	2	3	0.00
03/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2977	3	3	3	0.00
03/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3246	3	3	3	0.00
03/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3110	3	3	3	0.00
03/03/2011	R204 On 02-February-12			Bond Future	9.04	96.0100	95.7857	96.0100	0.00
03/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	3018	3	3	3	0.00
03/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2895	3	3	3	0.00
03/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3143	3	3	3	0.00
03/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3104	3	3	3	0.00
03/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3344	3	3	3	0.00
03/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3223	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
03/03/2011	R206 On 05-May-11			Bond Future	7.18	103.2370	103.1356	103.2370	0.00
03/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	998	1	1	1	0.00
03/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	911	1	1	1	0.00
03/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1087	1	1	1	0.00
03/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	199	0	0	0	0.00
03/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	262	0	0	0	0.00
03/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	229	0	0	0	0.00
03/03/2011	R206 On 04-August-11			Bond Future	7.35	100.9553	100.8522	100.9553	0.00
03/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	440	0	0	0	0.00
03/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	401	0	0	0	0.00
03/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	483	1	0	1	0.00
03/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1142	1	1	1	0.00
03/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1281	1	1	1	0.00
03/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1209	1	1	1	0.00
03/03/2011	R206 On 03-November-11			Bond Future	7.54	102.3798	102.2767	102.3798	0.00
03/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1159	1	1	1	0.00
03/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1219	1	1	1	0.00
03/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1101	1	1	1	0.00
03/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	777	1	1	1	0.00
03/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	698	1	1	1	0.00
03/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	736	1	1	1	0.00
03/03/2011	R206 On 02-February-12			Bond Future	7.75	100.1284	100.0226	100.1284	0.00
03/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1301	1	1	1	0.00
03/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1354	1	1	1	0.00
03/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1249	1	1	1	0.00
03/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	899	1	1	1	0.00
03/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	829	1	1	1	0.00
03/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	863	1	1	1	0.00
03/03/2011	R207 On 05-May-11			Bond Future	8.70	93.8309	93.6037	93.8309	1,020.00
03/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	941	1	1	1	0.00
03/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	1054	1	1	1	0.00
03/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	836	1	1	1	0.00
03/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2239	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
03/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1881	2	2	2	0.00
03/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2056	2	2	2	0.00
03/03/2011	R207 On 04-August-11			Bond Future	8.82	91.5391	91.3127	91.5391	0.00
03/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	1042	1	1	1	0.00
03/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1129	1	1	1	0.00
03/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	961	1	1	1	0.00
03/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4451	4	4	4	0.00
03/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4043	4	4	4	0.00
03/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4243	4	4	4	0.00
03/03/2011	R207 On 03-November-11			Bond Future	8.94	92.8339	92.5975	92.8339	600.00
03/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2372	2	2	2	0.00
03/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2251	2	2	2	0.00
03/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2497	3	2	3	0.00
03/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3257	3	3	3	0.00
03/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3555	3	4	3	0.00
03/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3404	3	3	3	0.00
03/03/2011	R207 On 02-February-12			Bond Future	9.07	90.5634	90.3285	90.5634	0.00
03/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3120	3	3	3	0.00
03/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2992	3	3	3	0.00
03/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3252	3	3	3	0.00
03/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3335	3	3	3	0.00
03/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3599	3	4	3	0.00
03/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3465	3	3	3	0.00
03/03/2011	R208 On 05-May-11			Bond Future	8.78	87.8280	87.4999	87.8280	190.00
03/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	829	1	1	1	0.00
03/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	732	1	1	1	0.00
03/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	935	1	1	1	0.00
03/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2306	2	2	2	0.00
03/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2713	3	3	3	0.00
03/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2504	2	3	2	0.00
03/03/2011	R208 On 04-August-11			Bond Future	8.89	89.0939	88.7560	89.0939	0.00
03/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	952	1	1	1	0.00
03/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1035	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
03/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	874	1	1	1	0.00
03/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5005	5	5	5	0.00
03/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4552	4	5	4	0.00
03/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4775	5	5	5	0.00
03/03/2011	R208 On 03-November-11			Bond Future	9.01	86.9542	86.6131	86.9542	5,603.00
03/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2359	3	2	3	0.00
03/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2485	3	2	3	0.00
03/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2236	2	2	2	0.00
03/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3988	4	4	4	0.00
03/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3658	3	4	3	0.00
03/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3821	4	4	4	0.00
03/03/2011	R208 On 02-February-12			Bond Future	9.12	88.2411	87.8916	88.2411	0.00
03/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3256	3	3	3	0.00
03/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3393	4	3	4	0.00
03/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3122	3	3	3	0.00
03/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4069	4	4	4	0.00
03/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3781	4	4	4	0.00
03/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3923	4	4	4	0.00
03/03/2011	R209 On 05-May-11			Bond Future	8.99	73.8545	73.5850	73.8545	21,100.00
03/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	609	1	1	1	0.00
03/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	703	1	1	1	0.00
03/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	526	1	1	1	0.00
03/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4896	5	5	5	0.00
03/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4237	4	4	4	0.00
03/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4559	4	5	4	0.00
03/03/2011	R209 On 04-August-11			Bond Future	9.07	74.9169	74.6436	74.9169	0.00
03/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1439	2	1	2	0.00
03/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1561	2	2	2	0.00
03/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1325	1	1	1	0.00
03/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7999	8	8	8	0.00
03/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	838	1	1	1	0.00
03/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6275	6	6	6	0.00
03/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5676	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
03/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5970	6	6	6	0.00
03/03/2011	R209 On 03-November-11			Bond Future	9.15	72.8261	72.5492	72.8261	1,033.00
03/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2663	3	3	3	0.00
03/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2517	3	3	3	0.00
03/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2817	3	3	3	0.00
03/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5491	5	5	5	0.00
03/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5989	6	6	6	0.00
03/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5734	6	6	6	0.00
03/03/2011	R209 On 02-February-12			Bond Future	9.22	73.9059	73.6254	73.9059	0.00
03/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3921	4	4	4	0.00
03/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3754	4	4	4	0.00
03/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	4092	4	4	4	0.00
03/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5384	5	5	5	0.00
03/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5810	6	6	6	0.00
03/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5593	5	6	5	0.00
03/03/2011	R211 On 05-May-11			Bond Future	1.60	105.6446	105.5830	105.6446	539.00
03/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2970	3	3	3	0.00
03/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2699	3	3	3	0.00
03/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3241	3	3	3	0.00
03/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	104.0523	104.0523	2,518.00
03/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	2	2	0.00
03/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	1	1	0.00
03/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1	1	0.00
03/03/2011	R213 On 05-May-11			Bond Future	9.03	83.0198	82.7920	83.0198	0.00
03/03/2011	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
03/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8231	8	8	8	0.00
03/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9144	9	9	9	0.00
03/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8686	8	9	8	0.00
03/03/2011	R213 On 04-August-11			Bond Future	9.11	84.2116	83.9796	84.2116	0.00
03/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	9766	10	10	10	0.00
03/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	8857	9	9	9	0.00
03/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9310	9	9	9	0.00
03/03/2011	R213 On 03-November-11			Bond Future	9.20	81.8645	81.6285	81.8645	0.00
03/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	3922	4	4	4	0.00
03/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3111	3	3	3	0.00
03/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3515	3	4	3	0.00
03/03/2011	R213 On 02-February-12			Bond Future	9.29	83.0726	82.8329	83.0726	0.00
03/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2572	2	3	2	0.00
03/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	1794	2	2	2	0.00
03/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2182	2	2	2	0.00
03/03/2011	TRT1 On 05-May-11			Index Future	337.84	338.5500	337.8430	338.5500	100.00
03/03/2011	TRT1 On 04-August-11			Index Future	342.48	343.1990	342.4820	343.1990	0.00
04/03/2011	AL7T On 05-May-11			Index Future	367.49	369.8450	367.4910	369.8450	30.00
04/03/2011	AL7T On 04-August-11			Index Future	372.72	375.1020	372.7180	375.1020	0.00
04/03/2011	ALBI On 05-May-11			Index Future	338.86	340.8400	338.8620	340.8400	1,064.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	ALBI On 04-August-11			Index Future	343.68	345.6850	343.6810	345.6850	0.00
04/03/2011	CRD1 On 05-May-11			Index Future	153.82	154.4280	153.8200	154.4280	2.00
04/03/2011	CRD1 On 04-August-11			Index Future	155.93	156.5490	155.9320	156.5490	0.00
04/03/2011	GOVI On 05-May-11			GOVI	340.12	342.0640	340.1230	342.0640	208.00
04/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	88670	7	9	7	0.00
04/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	88870	7	9	7	0.00
04/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	88770	7	9	7	0.00
04/03/2011	GOVI On 04-August-11			GOVI	344.96	346.9270	344.9600	346.9270	0.00
04/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	30500	1	3	1	0.00
04/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	30300	1	3	1	0.00
04/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	30400	1	3	1	0.00
04/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2011	IGOV On 05-May-11			Index Future	150.49	150.4180	150.4920	150.4180	60.00
04/03/2011	IGOV On 04-August-11			Index Future	152.63	152.5560	152.6330	152.5560	0.00
04/03/2011	ILBI On 05-May-11			Index Future	407.04	406.7890	407.0400	406.7890	336.00
04/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4050	94.3980	94.4050	6,040.00
04/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.3630	94.3230	94.3630	2,000.00
04/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.3120	94.2530	94.3120	3,001.00
04/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.77	94.2900	94.2340	94.2900	3,890.00
04/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.81	94.2800	94.1950	94.2800	2,000.00
04/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.93	94.1830	94.0700	94.1830	0.00
04/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.02	94.1010	93.9840	94.1010	14,390.00
04/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.57	93.5980	93.4310	93.5980	5,390.00
04/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.09	93.1760	92.9150	93.1760	1,290.00
04/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.54	92.7370	92.4640	92.7370	2,890.00
04/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.01	92.3300	91.9940	92.3300	44,510.00
04/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.29	91.9600	91.7100	91.9600	490.00
04/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/03/2011	OTH1 On 05-May-11			Index Future	331.69	333.8670	331.6940	333.8670	3.00
04/03/2011	OTH1 On 04-August-11			Index Future	336.41	338.6140	336.4120	338.6140	0.00
04/03/2011	R157 On 05-May-11			Bond Future	7.94	122.6018	122.1372	122.6018	2,605.00
04/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	560	1	1	1	0.00
04/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	639	1	1	1	0.00
04/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	421	1	0	1	0.00
04/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	487	1	0	1	0.00
04/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1468	1	1	1	0.00
04/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1608	1	2	1	0.00
04/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1210	1	1	1	0.00
04/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1336	1	1	1	0.00
04/03/2011	R157 On 04-August-11			Bond Future	8.11	124.3612	123.8940	124.3612	0.00
04/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	537	1	1	1	0.00
04/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	590	1	1	1	0.00
04/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	487	1	0	1	0.00
04/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3035	3	3	3	0.00
04/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2746	2	3	2	0.00
04/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2889	3	3	3	0.00
04/03/2011	R157 On 03-November-11			Bond Future	8.30	119.3102	118.8329	119.3102	3,694.00
04/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1759	2	2	2	0.00
04/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1670	2	2	2	0.00
04/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1852	2	2	2	0.00
04/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1841	2	2	2	0.00
04/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2018	2	2	2	0.00
04/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1927	2	2	2	0.00
04/03/2011	R157 On 02-February-12			Bond Future	8.50	121.0746	120.5894	121.0746	0.00
04/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2187	2	2	2	0.00
04/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2100	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2277	3	2	3	0.00
04/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2114	2	2	2	0.00
04/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2270	2	2	2	0.00
04/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2190	2	2	2	0.00
04/03/2011	R186 On 05-May-11			Bond Future	9.04	116.8961	116.0717	116.8961	25,980.00
04/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1236	2	1	2	0.00
04/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1393	2	1	2	0.00
04/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	108	0	0	0	5,500.00
04/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1091	1	1	1	0.00
04/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4255	4	4	4	0.00
04/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10125	9	10	9	0.00
04/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3624	3	4	3	0.00
04/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3932	3	4	3	0.00
04/03/2011	R186 On 04-August-11			Bond Future	9.15	113.2850	112.4508	113.2850	0.00
04/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	942	1	1	1	0.00
04/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	855	1	1	1	0.00
04/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1035	1	1	1	0.00
04/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8905	8	9	8	0.00
04/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9706	9	10	9	0.00
04/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9301	9	9	9	0.00
04/03/2011	R186 On 03-November-11			Bond Future	9.25	114.8817	114.0383	114.8817	12,982.00
04/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3705	4	4	4	0.00
04/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3899	4	4	4	0.00
04/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3516	4	4	4	0.00
04/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6182	6	6	6	0.00
04/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5675	5	6	5	0.00
04/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5925	5	6	5	0.00
04/03/2011	R186 On 02-February-12			Bond Future	9.36	111.2937	110.4248	111.2937	0.00
04/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3980	4	4	4	0.00
04/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4165	5	4	5	0.00
04/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3799	4	4	4	0.00
04/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7336	7	7	7	0.00
04/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6820	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7075	7	7	7	0.00
04/03/2011	R201 On 05-May-11			Bond Future	7.63	107.2558	106.8227	107.2558	484.00
04/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	913	1	1	1	0.00
04/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1009	1	1	1	0.00
04/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	822	1	1	1	0.00
04/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	609	0	1	0	0.00
04/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	480	0	0	0	0.00
04/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	542	0	1	0	0.00
04/03/2011	R201 On 04-August-11			Bond Future	7.80	104.3877	103.9483	104.3877	0.00
04/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	1	0	1	0.00
04/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	472	1	0	1	0.00
04/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	387	1	0	1	0.00
04/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2177	2	2	2	0.00
04/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1960	2	2	2	0.00
04/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2067	2	2	2	0.00
04/03/2011	R201 On 03-November-11			Bond Future	7.98	105.8586	105.4148	105.8586	0.00
04/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1336	2	1	2	0.00
04/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1264	1	1	1	0.00
04/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1410	2	1	2	0.00
04/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1223	1	1	1	0.00
04/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1352	1	1	1	0.00
04/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1287	1	1	1	0.00
04/03/2011	R201 On 02-February-12			Bond Future	8.18	103.0151	102.5624	103.0151	0.00
04/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1682	2	2	2	0.00
04/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1613	2	2	2	0.00
04/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1753	2	2	2	0.00
04/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1449	1	1	1	0.00
04/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1562	1	2	1	0.00
04/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1505	1	2	1	0.00
04/03/2011	R202 On 05-May-11			Bond Future	0.31	169.3150	169.8463	169.3150	10,489.00
04/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43187	43	43	43	0.00
04/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44215	44	44	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42148		42	42	42	0.00
04/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0		0	0	0	0.00
04/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0		0	0	0	0.00
04/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0		0	0	0	0.00
04/03/2011	R203 On 05-May-11			Bond Future	8.56		100.2605	99.7238	100.2605	516.00
04/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	540		1	1	1	0.00
04/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	469		1	0	1	0.00
04/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	618		1	1	1	0.00
04/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1889		2	2	2	0.00
04/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2227		2	2	2	0.00
04/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2054		2	2	2	0.00
04/03/2011	R203 On 04-August-11			Bond Future	8.71		101.7023	101.1584	101.7023	0.00
04/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	605		1	1	1	0.00
04/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	548		1	1	1	0.00
04/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	665		1	1	1	0.00
04/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3761		3	4	3	0.00
04/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4123		4	4	4	0.00
04/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3940		4	4	4	0.00
04/03/2011	R203 On 03-November-11			Bond Future	8.87		98.9799	98.4262	98.9799	1,416.00
04/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1582		2	2	2	0.00
04/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1675		2	2	2	0.00
04/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1492		2	1	2	0.00
04/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3363		3	3	3	0.00
04/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3096		3	3	3	0.00
04/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3228		3	3	3	0.00
04/03/2011	R203 On 02-February-12			Bond Future	9.04		100.4399	99.8793	100.4399	0.00
04/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2177		2	2	2	0.00
04/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2276		3	2	3	0.00
04/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2080		2	2	2	0.00
04/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3510		3	4	3	0.00
04/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3277		3	3	3	0.00
04/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3392		3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R204 On 05-May-11			Bond Future	8.73	99.5979	99.0512	99.5979	100.00
04/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	766	1	1	1	0.00
04/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	866	1	1	1	0.00
04/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	673	1	1	1	0.00
04/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2194	2	2	2	0.00
04/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1844	2	2	2	0.00
04/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2015	2	2	2	0.00
04/03/2011	R204 On 04-August-11			Bond Future	8.87	96.9939	96.4441	96.9939	0.00
04/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	542	1	1	1	0.00
04/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	597	1	1	1	0.00
04/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	491	1	0	1	0.00
04/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5399	5	5	5	0.00
04/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4956	5	5	5	0.00
04/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5175	5	5	5	0.00
04/03/2011	R204 On 03-November-11			Bond Future	9.01	98.3631	97.8060	98.3631	1,876.00
04/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2083	2	2	2	0.00
04/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1973	2	2	2	0.00
04/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2195	2	2	2	0.00
04/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3268	3	3	3	0.00
04/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3554	3	4	3	0.00
04/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3410	3	3	3	0.00
04/03/2011	R204 On 02-February-12			Bond Future	9.16	95.7857	95.2181	95.7857	0.00
04/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2734	3	3	3	0.00
04/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2619	3	3	3	0.00
04/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2853	3	3	3	0.00
04/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3382	3	3	3	0.00
04/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3636	3	4	3	0.00
04/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3506	3	4	3	0.00
04/03/2011	R206 On 05-May-11			Bond Future	7.31	103.1356	102.8175	103.1356	0.00
04/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	777	1	1	1	0.00
04/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	701	1	1	1	0.00
04/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	857	1	1	1	0.00
04/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	287	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	370	0	0	0	0.00
04/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	326	0	0	0	0.00
04/03/2011	R206 On 04-August-11			Bond Future	7.50	100.8522	100.5303	100.8522	0.00
04/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	336	0	0	0	0.00
04/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	304	0	0	0	0.00
04/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	372	0	0	0	0.00
04/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1353	1	1	1	0.00
04/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1506	1	2	1	0.00
04/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1427	1	1	1	0.00
04/03/2011	R206 On 03-November-11			Bond Future	7.70	102.2767	101.9484	102.2767	0.00
04/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	977	1	1	1	0.00
04/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1031	1	1	1	0.00
04/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	924	1	1	1	0.00
04/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	928	1	1	1	0.00
04/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	838	1	1	1	0.00
04/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	882	1	1	1	0.00
04/03/2011	R206 On 02-February-12			Bond Future	7.94	100.0226	99.6901	100.0226	0.00
04/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1118	1	1	1	0.00
04/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1166	1	1	1	0.00
04/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1070	1	1	1	0.00
04/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1052	1	1	1	0.00
04/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	973	1	1	1	0.00
04/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1013	1	1	1	0.00
04/03/2011	R207 On 05-May-11			Bond Future	8.80	93.6037	92.9993	93.6037	1,020.00
04/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	717	1	1	1	0.00
04/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	812	1	1	1	0.00
04/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	630	1	1	1	0.00
04/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2638	2	3	2	0.00
04/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2244	2	2	2	0.00
04/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2436	2	2	2	0.00
04/03/2011	R207 On 04-August-11			Bond Future	8.93	91.3127	90.6978	91.3127	0.00
04/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	863	1	1	1	0.00
04/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	939	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
04/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	792	1	1	1	0.00
04/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4897	4	5	4	0.00
04/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4468	4	4	4	0.00
04/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4679	4	5	4	0.00
04/03/2011	R207 On 03-November-11			Bond Future	9.06	92.5975	91.9781	92.5975	600.00
04/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2094	2	2	2	0.00
04/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1982	2	2	2	0.00
04/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2209	2	2	2	0.00
04/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3589	3	4	3	0.00
04/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3906	4	4	4	0.00
04/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3745	3	4	3	0.00
04/03/2011	R207 On 02-February-12			Bond Future	9.19	90.3285	89.6957	90.3285	0.00
04/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2808	3	3	3	0.00
04/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2688	3	3	3	0.00
04/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2931	3	3	3	0.00
04/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3647	3	4	3	0.00
04/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3928	4	4	4	0.00
04/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3786	3	4	3	0.00
04/03/2011	R208 On 05-May-11			Bond Future	8.89	87.4999	86.8365	87.4999	190.00
04/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	616	1	1	1	0.00
04/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	538	1	1	1	0.00
04/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	702	1	1	1	0.00
04/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2736	2	3	2	0.00
04/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3182	3	3	3	0.00
04/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2955	3	3	3	0.00
04/03/2011	R208 On 04-August-11			Bond Future	9.01	88.7560	88.0854	88.7560	0.00
04/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	775	1	1	1	0.00
04/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	847	1	1	1	0.00
04/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	708	1	1	1	0.00
04/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5510	5	6	5	0.00
04/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5035	5	5	5	0.00
04/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5269	5	5	5	0.00
04/03/2011	R208 On 03-November-11			Bond Future	9.13	86.6131	85.9361	86.6131	5,603.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2066	2	2	2	0.00
04/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2182	2	2	2	0.00
04/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1954	2	2	2	0.00
04/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4383	4	4	4	0.00
04/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4032	4	4	4	0.00
04/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4205	4	4	4	0.00
04/03/2011	R208 On 02-February-12			Bond Future	9.25	87.8916	87.2036	87.8916	0.00
04/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2924	3	3	3	0.00
04/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3052	3	3	3	0.00
04/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2798	3	3	3	0.00
04/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4433	4	4	4	0.00
04/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4128	4	4	4	0.00
04/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4279	4	4	4	0.00
04/03/2011	R209 On 05-May-11			Bond Future	9.08	73.5850	72.9296	73.5850	21,100.00
04/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	465	1	0	1	0.00
04/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	542	1	1	1	0.00
04/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	397	1	0	1	0.00
04/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5422	5	5	5	0.00
04/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4731	4	5	4	0.00
04/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5070	5	5	5	0.00
04/03/2011	R209 On 04-August-11			Bond Future	9.16	74.6436	73.9751	74.6436	0.00
04/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1237	1	1	1	0.00
04/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1347	2	1	2	0.00
04/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1135	1	1	1	0.00
04/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7446	8	7	8	0.00
04/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	954	1	1	1	0.00
04/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6753	6	7	6	0.00
04/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6131	6	6	6	0.00
04/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6436	6	6	6	0.00
04/03/2011	R209 On 03-November-11			Bond Future	9.24	72.5492	71.8755	72.5492	1,033.00
04/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2391	3	2	3	0.00
04/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2255	3	2	3	0.00
04/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2534	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
04/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5882	5	6	5	0.00
04/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6401	6	6	6	0.00
04/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6136	6	6	6	0.00
04/03/2011	R209 On 02-February-12			Bond Future	9.32	73.6254	72.9390	73.6254	0.00
04/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3596	4	4	4	0.00
04/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3438	4	3	4	0.00
04/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3758	4	4	4	0.00
04/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5736	5	6	5	0.00
04/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6180	6	6	6	0.00
04/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5955	6	6	6	0.00
04/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5830	105.5774	105.5830	539.00
04/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2965	3	3	3	0.00
04/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2693	3	3	3	0.00
04/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3235	3	3	3	0.00
04/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	104.0523	104.0523	2,518.00
04/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	2	2	0.00
04/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	1	1	0.00
04/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1	1	0.00
04/03/2011	R213 On 05-May-11			Bond Future	9.11	82.7920	82.1607	82.7920	0.00
04/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8862	8	9	8	0.00
04/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9775	9	10	9	0.00
04/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9317	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R213 On 04-August-11			Bond Future	9.19	83.9796	83.3431	83.9796	0.00
04/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10402	10	10	10	0.00
04/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9494	9	9	9	0.00
04/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9946	9	10	9	0.00
04/03/2011	R213 On 03-November-11			Bond Future	9.28	81.6285	80.9793	81.6285	0.00
04/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4571	4	5	4	0.00
04/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3761	3	4	3	0.00
04/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4164	4	4	4	0.00
04/03/2011	R213 On 02-February-12			Bond Future	9.38	82.8329	82.1719	82.8329	0.00
04/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3234	3	3	3	0.00
04/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2455	2	2	2	0.00
04/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2843	2	3	2	0.00
04/03/2011	TRT1 On 05-May-11			Index Future	335.91	337.8430	335.9100	337.8430	100.00
04/03/2011	TRT1 On 04-August-11			Index Future	340.52	342.4820	340.5230	342.4820	0.00