



Derivatives Weekly Statistics Report

From: 30/05/2011 To: 03/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	AL7T On 04-August-11			Index Future	389.10	386.2880	389.0980	386.2880	30.00
01/06/2011	AL7T On 03-November-11			Index Future	394.96	392.1020	394.9550	392.1020	0.00
01/06/2011	ALBI On 04-August-11			Index Future	357.42	354.7560	357.4230	354.7560	1,019.00
01/06/2011	ALBI On 03-November-11			Index Future	362.80	360.0960	362.8030	360.0960	0.00
01/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CRD1 On 04-August-11			Index Future	160.80	160.0770	160.7970	160.0770	2.00
01/06/2011	CRD1 On 03-November-11			Index Future	162.96	162.2250	162.9560	162.2250	0.00
01/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	GOVI On 04-August-11			GOVI	358.15	355.6340	358.1450	355.6340	179.00
01/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	101450	8	10	8	0.00
01/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	101350	8	10	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	101550	8	10	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11			GOVI	363.54	360.9880	363.5360	360.9880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	65360	4	7	4	0.00
01/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	65260	4	7	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	65460	4	7	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2011	IGOV On 04-August-11			Index Future	155.17	155.2000	155.1700	155.2000	977.00
01/06/2011	IGOV On 03-November-11			Index Future	157.51	157.5360	157.5060	157.5360	0.00
01/06/2011	ILBI On 04-August-11			Index Future	414.95	414.5690	414.9480	414.5690	0.00
01/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,891.00
01/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	5,000.00
01/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	0.00
01/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2400	94.2600	94.2400	15,600.00
01/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.82	94.1600	94.1800	94.1600	0.00
01/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.96	94.0200	94.0400	94.0200	0.00
01/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	93.9000	93.9200	93.9000	5,591.00
01/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.39	93.5700	93.6100	93.5700	1,090.00
01/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.76	93.1900	93.2400	93.1900	2,890.00
01/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.07	92.8700	92.9300	92.8700	44,710.00

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01/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.39	92.5500	92.6100	92.5500	490.00
01/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.69	92.2500	92.3100	92.2500	290.00
01/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	OTH1 On 04-August-11			Index Future	353.15	349.6370	353.1480	349.6370	3.00
01/06/2011	OTH1 On 03-November-11			Index Future	358.46	354.9000	358.4640	354.9000	0.00
01/06/2011	R157 On 04-August-11			Bond Future	7.50	125.7808	126.2301	125.7808	7,195.00
01/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	730	1	1	1	1,000.00
01/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	834	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	635	0	1	0	0.00
01/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	280	0	0	0	1,320.00

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01/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2759	2	3	2	0.00
01/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	945	1	1	1	440.00
01/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1465	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	313	0	0	0	440.00
01/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	72	0	0	0	1,320.00
01/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	570	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	847	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1478	2	1	2	0.00
01/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	654	1	1	1	0.00
01/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	746	1	1	1	0.00
01/06/2011	R157 On 03-November-11			Bond Future	7.62	120.8413	121.2997	120.8413	3,358.00
01/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2639	2	3	2	0.00
01/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2496	2	2	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2785	2	3	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	307	0	0	0	0.00
01/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	377	0	0	0	0.00
01/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	341	0	0	0	0.00
01/06/2011	R157 On 02-February-12			Bond Future	7.75	122.6822	123.1443	122.6822	0.00
01/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3180	3	3	3	0.00
01/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3308	3	3	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3053	3	3	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	668	1	1	1	0.00
01/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	590	1	1	1	0.00
01/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	628	1	1	1	0.00
01/06/2011	R157 On 03-May-12			Bond Future	7.89	117.7433	118.2111	117.7433	0.00
01/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2359	2	2	2	0.00
01/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2259	2	2	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2461	2	2	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1156	1	1	1	0.00
01/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1269	1	1	1	0.00
01/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1211	1	1	1	0.00
01/06/2011	R186 On 04-August-11			Bond Future	8.41	117.7951	119.2837	117.7951	21,612.00
01/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1308	1	1	1	0.00

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01/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1504	1	2	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1129	1	1	1	0.00
01/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1718	1	2	1	600.00
01/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11573	10	12	10	0.00
01/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3680	3	4	3	200.00
01/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5478	4	5	4	0.00
01/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	413	1	0	1	200.00
01/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	22	0	0	0	600.00
01/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	907	1	1	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3147	4	3	4	0.00
01/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2269	3	2	3	0.00
01/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2541	3	3	3	0.00
01/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2834	4	3	4	0.00
01/06/2011	R186 On 03-November-11			Bond Future	8.48	119.5495	121.0587	119.5495	13,789.00
01/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6348	5	6	5	0.00
01/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6673	6	7	6	0.00
01/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4824	4	5	4	5,600.00
01/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	6030	5	6	5	0.00
01/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1676	2	2	2	0.00
01/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2282	3	2	3	0.00
01/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1428	2	1	2	0.00
01/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1547	2	2	2	0.00
01/06/2011	R186 On 02-February-12			Bond Future	8.55	116.0761	117.6135	116.0761	2,500.00
01/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6676	6	7	6	0.00
01/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6388	5	6	5	0.00
01/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6969	6	7	6	0.00
01/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2435	3	2	3	0.00
01/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2737	3	3	3	0.00
01/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2582	3	3	3	0.00
01/06/2011	R186 On 03-May-12			Bond Future	8.62	117.8452	119.4086	117.8452	0.00
01/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7350	6	7	6	0.00
01/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7619	7	8	7	0.00
01/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	7084	6	7	6	0.00

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01/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4146	5	4	5	0.00
01/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3806	4	4	4	0.00
01/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	3973	5	4	5	0.00
01/06/2011	R189 On 04-August-11			Bond Future	212.92	212.7360	212.9172	212.7360	0.00
01/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	917	1	1	1	0.00
01/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	967	1	1	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	867	1	1	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11			Bond Future	234.44	234.2192	234.4425	234.2192	0.00
01/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	2942	3	3	3	0.00
01/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	2892	3	3	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	2992	3	3	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R201 On 04-August-11			Bond Future	7.13	105.7047	105.9560	105.7047	170.00
01/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	693	1	1	1	0.00
01/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	793	1	1	1	0.00
01/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	601	0	1	0	0.00
01/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	383	1	0	1	0.00
01/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	0	0	0.00
01/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	0	0	0.00
01/06/2011	R201 On 03-November-11			Bond Future	7.22	107.2777	107.5340	107.2777	695.00
01/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2372	2	2	2	0.00
01/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2489	2	2	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2255	2	2	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	224	0	0	0	0.00
01/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	0	0	0.00
01/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	203	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
01/06/2011	R201 On 02-February-12			Bond Future	7.33	104.5026	104.7601	104.5026	0.00
01/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2676	2	3	2	0.00
01/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2784	3	3	3	0.00
01/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2572	2	3	2	0.00
01/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	324	0	0	0	0.00
01/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	282	0	0	0	0.00
01/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	301	0	0	0	0.00
01/06/2011	R201 On 03-May-12			Bond Future	7.45	106.0968	106.3590	106.0968	0.00
01/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	1	2	1	0.00
01/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	1	2	1	0.00
01/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1714	2	2	2	0.00
01/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	875	1	1	1	0.00
01/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	963	1	1	1	0.00
01/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	919	1	1	1	0.00
01/06/2011	R202 On 04-August-11			Bond Future	0.10	174.2714	174.4540	174.2714	10,128.00
01/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
01/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
01/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	23667	23	24	23	0.00
01/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11			Bond Future	0.02	176.8600	177.0432	176.8600	400.00
01/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	14	14	0.00
01/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15	15	0.00
01/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	12	13	12	0.00
01/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R203 On 04-August-11			Bond Future	8.01	103.8445	104.4310	103.8445	824.00
01/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	885	1	1	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	771	1	1	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	1010	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
01/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	833	1	1	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1073	1	1	1	0.00
01/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	947	1	1	1	0.00
01/06/2011	R203 On 03-November-11			Bond Future	8.12	101.2294	101.8260	101.2294	1,630.00
01/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2572	2	3	2	0.00
01/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2419	2	2	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2731	2	3	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	752	1	1	1	0.00
01/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	891	1	1	1	0.00
01/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	818	1	1	1	0.00
01/06/2011	R203 On 02-February-12			Bond Future	8.23	102.7710	103.3745	102.7710	0.00
01/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3421	3	3	3	0.00
01/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3274	3	3	3	0.00
01/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3571	3	4	3	0.00
01/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1077	1	1	1	0.00
01/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1	1	0.00
01/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1141	1	1	1	0.00
01/06/2011	R203 On 03-May-12			Bond Future	8.35	100.1773	100.7897	100.1773	0.00
01/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3291	3	3	3	0.00
01/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3158	3	3	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3426	3	3	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1520	2	2	2	0.00
01/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1667	2	2	2	0.00
01/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1592	2	2	2	0.00
01/06/2011	R204 On 04-August-11			Bond Future	8.15	99.5774	100.2369	99.5774	0.00
01/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	669	0	1	0	0.00
01/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	778	1	1	1	0.00
01/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	570	0	1	0	0.00
01/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1685	2	2	2	0.00
01/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1345	2	1	2	0.00
01/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1509	2	2	2	0.00
01/06/2011	R204 On 03-November-11			Bond Future	8.25	101.0596	101.7302	101.0596	2,133.00
01/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3412	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
01/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3600	3	4	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3229	3	3	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	886	1	1	1	0.00
01/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	748	1	1	1	0.00
01/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	814	1	1	1	0.00
01/06/2011	R204 On 02-February-12			Bond Future	8.35	98.5673	99.2468	98.5673	0.00
01/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4269	4	4	4	0.00
01/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4450	4	4	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4091	4	4	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1079	1	1	1	0.00
01/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	950	1	1	1	0.00
01/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1013	1	1	1	0.00
01/06/2011	R204 On 03-May-12			Bond Future	8.45	100.0708	100.7618	100.0708	0.00
01/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3613	3	4	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3761	3	4	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3467	3	3	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2260	3	2	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2071	2	2	2	0.00
01/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2164	2	2	2	0.00
01/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6349	101.7990	101.6349	9,866.00
01/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	478	0	0	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	416	0	0	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	546	0	1	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	258	0	0	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	349	0	0	0	0.00
01/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	301	0	0	0	0.00
01/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1474	103.3159	103.1474	0.00
01/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1625	1	2	1	0.00
01/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1542	1	2	1	0.00
01/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1708	2	2	2	0.00
01/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	147	0	0	0	0.00
01/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	179	0	0	0	0.00
01/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	163	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
01/06/2011	R206 On 02-February-12			Bond Future	7.13	100.9554	101.1233	100.9554	0.00
01/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1790	2	2	2	0.00
01/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	2	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1863	2	2	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	237	0	0	0	0.00
01/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	270	0	0	0	0.00
01/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	252	0	0	0	0.00
01/06/2011	R206 On 03-May-12			Bond Future	7.29	102.4951	102.6672	102.4951	0.00
01/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	980	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	933	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1027	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	615	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	677	1	1	1	0.00
01/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	646	1	1	1	0.00
01/06/2011	R207 On 04-August-11			Bond Future	8.22	93.9630	94.6870	93.9630	5,725.00
01/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1195	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1354	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1048	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1164	2	1	2	0.00
01/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	893	1	1	1	0.00
01/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1022	1	1	1	0.00
01/06/2011	R207 On 03-November-11			Bond Future	8.30	95.3579	96.1025	95.3579	600.00
01/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3458	3	3	3	0.00
01/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3651	3	4	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3262	3	3	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1061	1	1	1	0.00
01/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	906	1	1	1	0.00
01/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	985	1	1	1	0.00
01/06/2011	R207 On 02-February-12			Bond Future	8.39	93.1713	93.9229	93.1713	0.00
01/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4390	4	4	4	0.00
01/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4580	4	5	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4203	4	4	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1216	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
01/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1069	1	1	1	0.00
01/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1140	1	1	1	0.00
01/06/2011	R207 On 03-May-12			Bond Future	8.49	94.5933	95.3555	94.5933	0.00
01/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3782	3	4	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3939	4	4	4	0.00
01/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3627	3	4	3	0.00
01/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2518	3	3	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2308	3	2	3	0.00
01/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2411	3	2	3	0.00
01/06/2011	R208 On 04-August-11			Bond Future	8.25	91.7309	92.5611	91.7309	1,361.00
01/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1228	1	1	1	0.00
01/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1389	1	1	1	0.00
01/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1079	1	1	1	0.00
01/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1405	2	1	2	0.00
01/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1101	2	1	2	0.00
01/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1246	2	1	2	0.00
01/06/2011	R208 On 03-November-11			Bond Future	8.33	89.6987	90.5402	89.6987	5,998.00
01/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3484	3	3	3	0.00
01/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3283	3	3	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3690	3	4	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	936	1	1	1	0.00
01/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1108	1	1	1	0.00
01/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1019	1	1	1	0.00
01/06/2011	R208 On 02-February-12			Bond Future	8.41	91.0627	91.9198	91.0627	0.00
01/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4702	4	5	4	0.00
01/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4505	4	5	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4902	4	5	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1262	2	1	2	0.00
01/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1424	2	1	2	0.00
01/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1341	2	1	2	0.00
01/06/2011	R208 On 03-May-12			Bond Future	8.50	89.0535	89.9244	89.0535	0.00
01/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4866	4	5	4	0.00
01/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4685	4	5	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
01/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5050	4	5	4	0.00
01/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1964	2	2	2	0.00
01/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2149	2	2	2	0.00
01/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2054	2	2	2	0.00
01/06/2011	R209 On 04-August-11			Bond Future	8.59	76.9891	78.4129	76.9891	0.00
01/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1333	1	1	1	0.00
01/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1520	1	2	1	0.00
01/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10938	10	11	10	0.00
01/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1161	1	1	1	0.00
01/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2342	3	2	3	0.00
01/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
01/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1866	3	2	3	0.00
01/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2095	3	2	3	0.00
01/06/2011	R209 On 03-November-11			Bond Future	8.65	74.9944	76.4337	74.9944	1,318.00
01/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3241	2	3	2	0.00
01/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3464	3	3	3	0.00
01/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	3026	2	3	2	0.00
01/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2614	3	3	3	0.00
01/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2254	3	2	3	0.00
01/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2428	3	2	3	0.00
01/06/2011	R209 On 02-February-12			Bond Future	8.71	76.1301	77.5920	76.1301	0.00
01/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	5012	4	5	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5245	4	5	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4784	4	5	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2873	4	3	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2570	3	3	3	0.00
01/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2718	3	3	3	0.00
01/06/2011	R209 On 03-May-12			Bond Future	8.77	74.1470	75.6306	74.1470	0.00
01/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5405	5	5	5	0.00
01/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5626	5	6	5	0.00
01/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5189	4	5	4	0.00
01/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3752	4	4	4	0.00
01/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3426	4	3	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
01/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3585	4	4	4	0.00
01/06/2011	R210 On 04-August-11			Bond Future	131.31	131.1845	131.3095	131.1845	425.00
01/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25309	25	25	25	0.00
01/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25359	25	25	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25259	25	25	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11			Bond Future	1.13	107.2470	107.3461	107.2470	0.00
01/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2043	2	2	2	0.00
01/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2312	2	2	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1773	2	2	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11			Bond Future	0.88	108.8429	108.9442	108.8429	539.00
01/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1958	2	2	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1697	2	2	2	0.00
01/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2219	2	2	2	0.00
01/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11			Bond Future	2.08	106.2534	106.3503	106.2534	2,772.00
01/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3985	4	4	4	0.00
01/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3520	3	4	3	0.00
01/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4448	4	4	4	0.00
01/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11			Bond Future	1.97	107.8339	107.9393	107.8339	240.00
01/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4950	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
01/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5404	5	5	5	0.00
01/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4494	4	4	4	0.00
01/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11			Bond Future	8.61	86.6609	88.0232	86.6609	0.00
01/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4813	6	5	6	0.00
01/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5722	7	6	7	0.00
01/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5266	7	5	7	0.00
01/06/2011	R213 On 03-November-11			Bond Future	8.67	84.4110	85.7874	84.4110	0.00
01/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	644	0	1	0	0.00
01/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	1048	0	1	0	0.00
01/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	237	0	0	0	0.00
01/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 02-February-12			Bond Future	8.74	85.6963	87.0934	85.6963	0.00
01/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	2079	1	2	1	0.00
01/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2467	1	2	1	0.00
01/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1688	0	2	0	0.00
01/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12			Bond Future	8.80	83.4584	84.8842	83.4584	0.00
01/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3463	2	3	2	0.00
01/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3836	2	4	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	3088	2	3	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.25	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
01/06/2011	TRT1 On 04-August-11			Index Future	353.79	351.2890	353.7940	351.2890	100.00
01/06/2011	TRT1 On 03-November-11			Index Future	358.55	356.0050	358.5450	356.0050	0.00
02/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	AL7T On 04-August-11			Index Future	388.93	389.0980	388.9260	389.0980	30.00
02/06/2011	AL7T On 03-November-11			Index Future	394.78	394.9550	394.7810	394.9550	0.00
02/06/2011	ALBI On 04-August-11			Index Future	357.17	357.4230	357.1650	357.4230	1,019.00
02/06/2011	ALBI On 03-November-11			Index Future	362.54	362.8030	362.5410	362.8030	0.00
02/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CRD1 On 04-August-11			Index Future	160.72	160.7970	160.7200	160.7970	2.00
02/06/2011	CRD1 On 03-November-11			Index Future	162.88	162.9560	162.8790	162.9560	0.00
02/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	GOVI On 04-August-11			GOVI	357.90	358.1450	357.8980	358.1450	179.00
02/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	98980	10	10	10	0.00
02/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	98880	10	10	10	0.00
02/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99080	10	10	10	0.00
02/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11			GOVI	363.29	363.5360	363.2850	363.5360	0.00
02/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	62850	7	6	7	0.00
02/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	62750	7	6	7	0.00
02/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	62950	7	6	7	0.00
02/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2011	IGOV On 04-August-11			Index Future	155.33	155.1700	155.3340	155.1700	977.00
02/06/2011	IGOV On 03-November-11			Index Future	157.67	157.5060	157.6720	157.5060	0.00
02/06/2011	ILBI On 04-August-11			Index Future	410.97	414.9480	410.9700	414.9480	0.00
02/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,891.00
02/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	5,000.00
02/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
02/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2600	94.2700	94.2600	15,600.00
02/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.1800	94.1900	94.1800	0.00
02/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.93	94.0400	94.0700	94.0400	0.00
02/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9200	93.9500	93.9200	5,591.00
02/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.35	93.6100	93.6500	93.6100	1,090.00
02/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2400	93.3100	93.2400	2,890.00
02/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.01	92.9300	92.9900	92.9300	44,710.00
02/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.32	92.6100	92.6800	92.6100	490.00
02/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.62	92.3100	92.3800	92.3100	290.00
02/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	OTH1 On 04-August-11			Index Future	352.84	353.1480	352.8400	353.1480	3.00
02/06/2011	OTH1 On 03-November-11			Index Future	358.15	358.4640	358.1510	358.4640	0.00
02/06/2011	R157 On 04-August-11			Bond Future	7.51	126.2301	126.1910	126.2301	7,195.00
02/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	705	1	1	1	1,000.00
02/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	807	1	1	1	0.00
02/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	612	1	1	1	0.00
02/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	266	0	0	0	1,320.00
02/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2721	3	3	3	0.00
02/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	917	1	1	1	440.00
02/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1431	1	1	1	0.00
02/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	318	0	0	0	440.00
02/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	73	0	0	0	1,320.00
02/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	581	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
02/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	863	1	1	1	0.00
02/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1503	1	2	1	0.00
02/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	666	1	1	1	0.00
02/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	760	1	1	1	0.00
02/06/2011	R157 On 03-November-11			Bond Future	7.63	121.2997	121.2630	121.2997	3,358.00
02/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2608	3	3	3	0.00
02/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2465	2	2	2	0.00
02/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2753	3	3	3	0.00
02/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	312	0	0	0	0.00
02/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	383	0	0	0	0.00
02/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	346	0	0	0	0.00
02/06/2011	R157 On 02-February-12			Bond Future	7.76	123.1443	123.1065	123.1443	0.00
02/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3149	3	3	3	0.00
02/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3277	3	3	3	0.00
02/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3023	3	3	3	0.00
02/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	676	1	1	1	0.00
02/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	597	1	1	1	0.00
02/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	635	1	1	1	0.00
02/06/2011	R157 On 03-May-12			Bond Future	7.90	118.2111	118.1728	118.2111	0.00
02/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2333	2	2	2	0.00
02/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2434	2	2	2	0.00
02/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2234	2	2	2	0.00
02/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1282	1	1	1	0.00
02/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1167	1	1	1	0.00
02/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1224	1	1	1	0.00
02/06/2011	R186 On 04-August-11			Bond Future	8.43	119.2837	119.1009	119.2837	21,612.00
02/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1224	1	1	1	0.00
02/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1413	2	1	2	0.00
02/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1053	1	1	1	0.00
02/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1619	2	2	2	600.00
02/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11391	12	11	12	0.00
02/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3537	4	4	4	200.00
02/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5314	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
02/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	432	0	0	0	200.00
02/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	23	0	0	0	600.00
02/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	946	1	1	1	0.00
02/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3254	3	3	3	0.00
02/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2353	2	2	2	0.00
02/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2633	3	3	3	0.00
02/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2933	3	3	3	0.00
02/06/2011	R186 On 03-November-11			Bond Future	8.50	121.0587	120.8697	121.0587	13,789.00
02/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6202	6	6	6	0.00
02/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6524	7	7	7	0.00
02/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4695	5	5	5	5,600.00
02/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5888	6	6	6	0.00
02/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1723	2	2	2	0.00
02/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2342	2	2	2	0.00
02/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1468	1	1	1	0.00
02/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1590	2	2	2	0.00
02/06/2011	R186 On 02-February-12			Bond Future	8.57	117.6135	117.4185	117.6135	2,500.00
02/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6539	7	7	7	0.00
02/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6254	6	6	6	0.00
02/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6829	7	7	7	0.00
02/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2490	2	2	2	0.00
02/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2798	3	3	3	0.00
02/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2640	3	3	3	0.00
02/06/2011	R186 On 03-May-12			Bond Future	8.64	119.4086	119.2081	119.4086	0.00
02/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7218	7	7	7	0.00
02/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6955	7	7	7	0.00
02/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7485	8	7	8	0.00
02/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3873	4	4	4	0.00
02/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4217	4	4	4	0.00
02/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4042	4	4	4	0.00
02/06/2011	R189 On 04-August-11			Bond Future	212.98	212.9172	212.9773	212.9172	0.00
02/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	977	1	1	1	0.00
02/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	927	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
02/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1027	1	1	1	0.00
02/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11			Bond Future	234.74	234.4425	234.7409	234.4425	0.00
02/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3241	3	3	3	0.00
02/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3291	3	3	3	0.00
02/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3191	3	3	3	0.00
02/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9560	105.9439	105.9560	170.00
02/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	681	1	1	1	0.00
02/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	782	1	1	1	0.00
02/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	1	1	1	0.00
02/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	385	0	0	0	0.00
02/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	274	0	0	0	0.00
02/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	0	0	0.00
02/06/2011	R201 On 03-November-11			Bond Future	7.23	107.5340	107.5227	107.5340	695.00
02/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2361	2	2	2	0.00
02/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2478	2	2	2	0.00
02/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2243	2	2	2	0.00
02/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	0	0	0.00
02/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	0	0	0.00
02/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	204	0	0	0	0.00
02/06/2011	R201 On 02-February-12			Bond Future	7.33	104.7601	104.7471	104.7601	0.00
02/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2664	3	3	3	0.00
02/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2772	3	3	3	0.00
02/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2560	3	3	3	0.00
02/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	325	0	0	0	0.00
02/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	283	0	0	0	0.00
02/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	302	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R201 On 03-May-12			Bond Future	7.45	106.3590	106.3447	106.3590	0.00
02/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1628	2	2	2	0.00
02/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1703	2	2	2	0.00
02/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1555	2	2	2	0.00
02/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	967	1	1	1	0.00
02/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	879	1	1	1	0.00
02/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	922	1	1	1	0.00
02/06/2011	R202 On 04-August-11			Bond Future	0.09	174.4540	174.9116	174.4540	10,198.00
02/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25397	25	25	25	0.00
02/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24125	24	24	24	0.00
02/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26657	26	27	26	0.00
02/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11			Bond Future	0.19	177.0432	171.9082	177.0432	400.00
02/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	8862	14	9	14	0.00
02/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	10240	15	10	15	0.00
02/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	7471	13	7	13	0.00
02/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R203 On 04-August-11			Bond Future	8.03	104.4310	104.3640	104.4310	824.00
02/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	846	1	1	1	0.00
02/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	734	1	1	1	0.00
02/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	967	1	1	1	0.00
02/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	857	1	1	1	0.00
02/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1103	1	1	1	0.00
02/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	975	1	1	1	0.00
02/06/2011	R203 On 03-November-11			Bond Future	8.13	101.8260	101.7569	101.8260	1,630.00
02/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2521	3	3	3	0.00
02/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2368	2	2	2	0.00
02/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2678	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
02/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	768	1	1	1	0.00
02/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	909	1	1	1	0.00
02/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	836	1	1	1	0.00
02/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3745	103.3038	103.3745	0.00
02/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3369	3	3	3	0.00
02/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3223	3	3	3	0.00
02/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3519	4	4	4	0.00
02/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1095	1	1	1	0.00
02/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1229	1	1	1	0.00
02/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1160	1	1	1	0.00
02/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7897	100.7176	100.7897	0.00
02/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3243	3	3	3	0.00
02/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3377	3	3	3	0.00
02/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3111	3	3	3	0.00
02/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1692	2	2	2	0.00
02/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1543	2	2	2	0.00
02/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1616	2	2	2	0.00
02/06/2011	R204 On 04-August-11			Bond Future	8.16	100.2369	100.1881	100.2369	0.00
02/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	643	1	1	1	0.00
02/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	750	1	1	1	0.00
02/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	546	1	1	1	0.00
02/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1710	2	2	2	0.00
02/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1365	1	1	1	0.00
02/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1532	2	2	2	0.00
02/06/2011	R204 On 03-November-11			Bond Future	8.26	101.7302	101.6829	101.7302	2,133.00
02/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3373	3	3	3	0.00
02/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3560	4	4	4	0.00
02/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3191	3	3	3	0.00
02/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	896	1	1	1	0.00
02/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	756	1	1	1	0.00
02/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	823	1	1	1	0.00
02/06/2011	R204 On 02-February-12			Bond Future	8.36	99.2468	99.1959	99.2468	0.00
02/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4228	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
02/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4409	4	4	4	0.00
02/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4051	4	4	4	0.00
02/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1090	1	1	1	0.00
02/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	960	1	1	1	0.00
02/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1023	1	1	1	0.00
02/06/2011	R204 On 03-May-12			Bond Future	8.46	100.7618	100.7077	100.7618	0.00
02/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3576	4	4	4	0.00
02/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3432	3	3	3	0.00
02/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3724	4	4	4	0.00
02/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2088	2	2	2	0.00
02/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2280	2	2	2	0.00
02/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2182	2	2	2	0.00
02/06/2011	R206 On 04-August-11			Bond Future	6.95	101.7990	101.7435	101.7990	9,866.00
02/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	443	0	0	0	0.00
02/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	384	0	0	0	0.00
02/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	510	1	1	1	0.00
02/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	277	0	0	0	0.00
02/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	373	0	0	0	0.00
02/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	321	0	0	0	0.00
02/06/2011	R206 On 03-November-11			Bond Future	7.04	103.3159	103.2576	103.3159	0.00
02/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1576	2	2	2	0.00
02/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1494	2	1	2	0.00
02/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1658	2	2	2	0.00
02/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	156	0	0	0	0.00
02/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	189	0	0	0	0.00
02/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	172	0	0	0	0.00
02/06/2011	R206 On 02-February-12			Bond Future	7.16	101.1233	101.0644	101.1233	0.00
02/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1743	2	2	2	0.00
02/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1674	2	2	2	0.00
02/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1815	2	2	2	0.00
02/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	248	0	0	0	0.00
02/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	282	0	0	0	0.00
02/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	264	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R206 On 03-May-12			Bond Future	7.33	102.6672	102.6061	102.6672	0.00
02/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	944	1	1	1	0.00
02/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	991	1	1	1	0.00
02/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	899	1	1	1	0.00
02/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	704	1	1	1	0.00
02/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	640	1	1	1	0.00
02/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	671	1	1	1	0.00
02/06/2011	R207 On 04-August-11			Bond Future	8.22	94.6870	94.6640	94.6870	5,725.00
02/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1174	1	1	1	0.00
02/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1332	1	1	1	0.00
02/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1028	1	1	1	0.00
02/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1167	1	1	1	0.00
02/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	895	1	1	1	0.00
02/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1024	1	1	1	0.00
02/06/2011	R207 On 03-November-11			Bond Future	8.31	96.1025	96.0744	96.1025	600.00
02/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3432	3	3	3	0.00
02/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3626	4	4	4	0.00
02/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3237	3	3	3	0.00
02/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1064	1	1	1	0.00
02/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	909	1	1	1	0.00
02/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	987	1	1	1	0.00
02/06/2011	R207 On 02-February-12			Bond Future	8.40	93.9229	93.9010	93.9229	0.00
02/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4370	4	4	4	0.00
02/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4560	5	5	5	0.00
02/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4183	4	4	4	0.00
02/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1217	1	1	1	0.00
02/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1071	1	1	1	0.00
02/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1142	1	1	1	0.00
02/06/2011	R207 On 03-May-12			Bond Future	8.49	95.3555	95.3342	95.3555	0.00
02/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3765	4	4	4	0.00
02/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3611	4	4	4	0.00
02/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3922	4	4	4	0.00
02/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2312	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
02/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2523	3	3	3	0.00
02/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2416	2	2	2	0.00
02/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5611	92.5058	92.5611	1,361.00
02/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1191	1	1	1	0.00
02/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1350	1	1	1	0.00
02/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1044	1	1	1	0.00
02/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1425	1	1	1	0.00
02/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1117	1	1	1	0.00
02/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1265	1	1	1	0.00
02/06/2011	R208 On 03-November-11			Bond Future	8.34	90.5402	90.4861	90.5402	5,998.00
02/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3441	3	3	3	0.00
02/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3240	3	3	3	0.00
02/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3646	4	4	4	0.00
02/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	946	1	1	1	0.00
02/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1119	1	1	1	0.00
02/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1030	1	1	1	0.00
02/06/2011	R208 On 02-February-12			Bond Future	8.42	91.9198	91.8611	91.9198	0.00
02/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4656	5	5	5	0.00
02/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4459	5	4	5	0.00
02/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4856	5	5	5	0.00
02/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1275	1	1	1	0.00
02/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1437	1	1	1	0.00
02/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1354	1	1	1	0.00
02/06/2011	R208 On 03-May-12			Bond Future	8.51	89.9244	89.8671	89.9244	0.00
02/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4824	5	5	5	0.00
02/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5007	5	5	5	0.00
02/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4644	5	5	5	0.00
02/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2165	2	2	2	0.00
02/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1978	2	2	2	0.00
02/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2069	2	2	2	0.00
02/06/2011	R209 On 04-August-11			Bond Future	8.61	78.4129	78.2898	78.4129	0.00
02/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1267	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
02/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1448	2	1	2	0.00
02/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10815	11	11	11	0.00
02/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1100	1	1	1	0.00
02/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2404	2	2	2	0.00
02/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
02/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1917	2	2	2	0.00
02/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2152	2	2	2	0.00
02/06/2011	R209 On 03-November-11			Bond Future	8.66	76.4337	76.3120	76.4337	1,318.00
02/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3163	3	3	3	0.00
02/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3384	3	3	3	0.00
02/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2951	3	3	3	0.00
02/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2660	3	3	3	0.00
02/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2295	2	2	2	0.00
02/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2472	2	2	2	0.00
02/06/2011	R209 On 02-February-12			Bond Future	8.72	77.5920	77.4717	77.5920	0.00
02/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4931	5	5	5	0.00
02/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5162	5	5	5	0.00
02/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4704	5	5	5	0.00
02/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2913	3	3	3	0.00
02/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2607	3	3	3	0.00
02/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2757	3	3	3	0.00
02/06/2011	R209 On 03-May-12			Bond Future	8.78	75.6306	75.5117	75.6306	0.00
02/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5328	5	5	5	0.00
02/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5114	5	5	5	0.00
02/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5548	6	6	6	0.00
02/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3467	3	3	3	0.00
02/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3795	4	4	4	0.00
02/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3626	4	4	4	0.00
02/06/2011	R210 On 04-August-11			Bond Future	131.26	131.3095	131.2624	131.3095	425.00
02/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25262	25	25	25	0.00
02/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25212	25	25	25	0.00
02/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25312	25	25	25	0.00
02/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11			Bond Future	1.12	107.3461	107.3791	107.3461	0.00
02/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2076	2	2	2	0.00
02/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1806	2	2	2	0.00
02/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2345	2	2	2	0.00
02/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9442	108.9762	108.9442	539.00
02/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1990	2	2	2	0.00
02/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1729	2	2	2	0.00
02/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2251	2	2	2	0.00
02/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11			Bond Future	2.08	106.3503	106.3407	106.3503	3,042.00
02/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3975	4	4	4	0.00
02/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4438	4	4	4	0.00
02/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3510	4	4	4	0.00
02/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11			Bond Future	1.97	107.9393	107.9201	107.9393	240.00
02/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4931	5	5	5	0.00
02/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5384	5	5	5	0.00
02/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4475	4	4	4	0.00
02/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11			Bond Future	8.62	88.0232	87.8987	88.0232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4938	5	5	5	0.00
02/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5847	6	6	6	0.00
02/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5391	5	5	5	0.00
02/06/2011	R213 On 03-November-11			Bond Future	8.69	85.7874	85.6646	85.7874	0.00
02/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	521	1	1	1	0.00
02/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	925	1	1	1	0.00
02/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	114	0	0	0	0.00
02/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12			Bond Future	8.75	87.0934	86.9723	87.0934	0.00
02/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1958	2	2	2	0.00
02/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2345	2	2	2	0.00
02/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1567	2	2	2	0.00
02/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12			Bond Future	8.82	84.8842	84.7567	84.8842	0.00
02/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3336	3	3	3	0.00
02/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3709	4	4	4	0.00
02/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2960	3	3	3	0.00
02/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/06/2011	TRT1 On 04-August-11			Index Future	353.54	353.7940	353.5440	353.7940	100.00
02/06/2011	TRT1 On 03-November-11			Index Future	358.29	358.5450	358.2930	358.5450	0.00
03/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	AL7T On 04-August-11			Index Future	388.83	388.9260	388.8280	388.9260	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	AL7T On 03-November-11			Index Future	394.68	394.7810	394.6800	394.7810	0.00
03/06/2011	ALBI On 04-August-11			Index Future	357.07	357.1650	357.0650	357.1650	1,019.00
03/06/2011	ALBI On 03-November-11			Index Future	362.44	362.5410	362.4390	362.5410	0.00
03/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CRD1 On 04-August-11			Index Future	160.76	160.7200	160.7560	160.7200	2.00
03/06/2011	CRD1 On 03-November-11			Index Future	162.92	162.8790	162.9150	162.8790	0.00
03/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	GOVI On 04-August-11			GOVI	357.82	357.8980	357.8150	357.8980	179.00
03/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	98150	10	10	10	0.00
03/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	98050	10	10	10	0.00
03/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	98250	10	10	10	0.00
03/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11			GOVI	363.20	363.2850	363.2010	363.2850	0.00
03/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	62010	6	6	6	0.00
03/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	61910	6	6	6	0.00
03/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	62110	6	6	6	0.00
03/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2011	IGOV On 04-August-11			Index Future	155.40	155.3340	155.3960	155.3340	977.00
03/06/2011	IGOV On 03-November-11			Index Future	157.74	157.6720	157.7350	157.6720	0.00
03/06/2011	ILBI On 04-August-11			Index Future	411.12	410.9700	411.1230	410.9700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	3,891.00
03/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	5,000.00
03/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
03/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2700	94.2600	94.2700	15,600.00
03/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1900	94.1700	94.1900	0.00
03/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.93	94.0700	94.0700	94.0700	0.00
03/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9500	93.9500	93.9500	5,591.00
03/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6500	93.6700	93.6500	1,090.00
03/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.68	93.3100	93.3200	93.3100	2,890.00
03/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.99	92.9900	93.0100	92.9900	44,710.00
03/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.30	92.6800	92.7000	92.6800	490.00
03/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.60	92.3800	92.4000	92.3800	290.00
03/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN05 On 04-August-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
03/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	OTH1 On 04-August-11			Index Future	352.64	352.8400	352.6400	352.8400	3.00
03/06/2011	OTH1 On 03-November-11			Index Future	357.95	358.1510	357.9480	358.1510	0.00
03/06/2011	R157 On 04-August-11			Bond Future	7.50	126.1910	126.2575	126.1910	7,195.00
03/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	732	1	1	1	1,000.00
03/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	837	1	1	1	0.00
03/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	636	1	1	1	0.00
03/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	278	0	0	0	1,320.00
03/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	950	1	1	1	440.00
03/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1475	1	1	1	0.00
03/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2780	3	3	3	0.00
03/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	66	0	0	0	1,320.00
03/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	295	0	0	0	440.00
03/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	547	1	1	1	0.00
03/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	820	1	1	1	0.00
03/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1449	2	1	2	0.00
03/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	630	1	1	1	0.00
03/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	720	1	1	1	0.00
03/06/2011	R157 On 03-November-11			Bond Future	7.61	121.2630	121.3291	121.2630	3,358.00
03/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2657	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
03/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2514	2	3	2	0.00
03/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2804	3	3	3	0.00
03/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	297	0	0	0	0.00
03/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	366	0	0	0	0.00
03/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	329	0	0	0	0.00
03/06/2011	R157 On 02-February-12			Bond Future	7.74	123.1065	123.1751	123.1065	0.00
03/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3197	3	3	3	0.00
03/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3326	3	3	3	0.00
03/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3070	3	3	3	0.00
03/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	655	1	1	1	0.00
03/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	577	1	1	1	0.00
03/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	615	1	1	1	0.00
03/06/2011	R157 On 03-May-12			Bond Future	7.88	118.1728	118.2430	118.1728	0.00
03/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2374	2	2	2	0.00
03/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2476	2	2	2	0.00
03/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2273	2	2	2	0.00
03/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1251	1	1	1	0.00
03/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1139	1	1	1	0.00
03/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1194	1	1	1	0.00
03/06/2011	R186 On 04-August-11			Bond Future	8.44	119.1009	118.9569	119.1009	19,853.00
03/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1157	1	1	1	0.00
03/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1339	1	1	1	0.00
03/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	991	1	1	1	0.00
03/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1540	2	2	2	600.00
03/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3422	4	3	4	200.00
03/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5183	5	5	5	0.00
03/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11247	11	11	11	0.00
03/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	23	0	0	0	600.00
03/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	445	0	0	0	200.00
03/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	975	1	1	1	0.00
03/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3336	3	3	3	0.00
03/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2418	2	2	2	0.00
03/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2703	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
03/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3010	3	3	3	0.00
03/06/2011	R186 On 03-November-11			Bond Future	8.51	120.8697	120.7282	120.8697	13,789.00
03/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6092	6	6	6	0.00
03/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6411	7	6	7	0.00
03/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4597	5	5	5	5,600.00
03/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5779	6	6	6	0.00
03/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1755	2	2	2	0.00
03/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2385	2	2	2	0.00
03/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1497	1	1	1	0.00
03/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1622	2	2	2	0.00
03/06/2011	R186 On 02-February-12			Bond Future	8.59	117.4185	117.2703	117.4185	2,500.00
03/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6433	7	6	7	0.00
03/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6150	6	6	6	0.00
03/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6721	7	7	7	0.00
03/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2531	2	3	2	0.00
03/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2842	3	3	3	0.00
03/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2682	3	3	3	0.00
03/06/2011	R186 On 03-May-12			Bond Future	8.66	119.2081	119.0626	119.2081	0.00
03/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7121	7	7	7	0.00
03/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6860	7	7	7	0.00
03/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7387	7	7	7	0.00
03/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3920	4	4	4	0.00
03/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4268	4	4	4	0.00
03/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4090	4	4	4	0.00
03/06/2011	R189 On 04-August-11			Bond Future	213.11	212.9773	213.1105	212.9773	0.00
03/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1111	1	1	1	0.00
03/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1061	1	1	1	0.00
03/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1161	1	1	1	0.00
03/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11			Bond Future	234.81	234.7409	234.8149	234.7409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3315	3	3	3	0.00
03/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3365	3	3	3	0.00
03/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3265	3	3	3	0.00
03/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9439	105.9621	105.9439	170.00
03/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	689	1	1	1	0.00
03/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	597	1	1	1	0.00
03/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	790	1	1	1	0.00
03/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	264	0	0	0	0.00
03/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	373	0	0	0	0.00
03/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	314	0	0	0	0.00
03/06/2011	R201 On 03-November-11			Bond Future	7.22	107.5227	107.5424	107.5227	695.00
03/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2376	2	2	2	0.00
03/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2493	2	2	2	0.00
03/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2258	2	2	2	0.00
03/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	218	0	0	0	0.00
03/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	179	0	0	0	0.00
03/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	199	0	0	0	0.00
03/06/2011	R201 On 02-February-12			Bond Future	7.32	104.7471	104.7680	104.7471	0.00
03/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2679	3	3	3	0.00
03/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2787	3	3	3	0.00
03/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2575	3	3	3	0.00
03/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	319	0	0	0	0.00
03/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	278	0	0	0	0.00
03/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	296	0	0	0	0.00
03/06/2011	R201 On 03-May-12			Bond Future	7.44	106.3447	106.3662	106.3447	0.00
03/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	2	2	2	0.00
03/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1715	2	2	2	0.00
03/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	2	2	2	0.00
03/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	956	1	1	1	0.00
03/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	869	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
03/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	912	1	1	1	0.00
03/06/2011	R202 On 04-August-11			Bond Future	0.09	174.9116	174.9728	174.9116	10,198.00
03/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25458	25	25	25	0.00
03/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24186	24	24	24	0.00
03/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26718	27	27	27	0.00
03/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11			Bond Future	0.02	171.9082	177.0432	171.9082	400.00
03/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	9	14	9	0.00
03/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	10	15	10	0.00
03/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	7	13	7	0.00
03/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R203 On 04-August-11			Bond Future	8.02	104.3640	104.3927	104.3640	824.00
03/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	852	1	1	1	0.00
03/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	975	1	1	1	0.00
03/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	740	1	1	1	0.00
03/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1080	1	1	1	0.00
03/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	836	1	1	1	0.00
03/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	953	1	1	1	0.00
03/06/2011	R203 On 03-November-11			Bond Future	8.12	101.7569	101.7845	101.7569	1,630.00
03/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2535	3	3	3	0.00
03/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2382	2	2	2	0.00
03/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2693	3	3	3	0.00
03/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	755	1	1	1	0.00
03/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	895	1	1	1	0.00
03/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	822	1	1	1	0.00
03/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3038	103.3347	103.3038	0.00
03/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3386	3	3	3	0.00
03/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3239	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
03/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3536	4	4	4	0.00
03/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1081	1	1	1	0.00
03/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1214	1	1	1	0.00
03/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1146	1	1	1	0.00
03/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7176	100.7473	100.7176	0.00
03/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3258	3	3	3	0.00
03/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3392	3	3	3	0.00
03/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3126	3	3	3	0.00
03/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1677	2	2	2	0.00
03/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1528	2	2	2	0.00
03/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1602	2	2	2	0.00
03/06/2011	R204 On 04-August-11			Bond Future	8.17	100.1881	100.1664	100.1881	0.00
03/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	627	1	1	1	0.00
03/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	532	1	1	1	0.00
03/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	733	1	1	1	0.00
03/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1370	1	1	1	0.00
03/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1718	2	2	2	0.00
03/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1538	2	2	2	0.00
03/06/2011	R204 On 03-November-11			Bond Future	8.26	101.6829	101.6566	101.6829	2,133.00
03/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3349	3	3	3	0.00
03/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3536	4	4	4	0.00
03/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3167	3	3	3	0.00
03/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	898	1	1	1	0.00
03/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	758	1	1	1	0.00
03/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	825	1	1	1	0.00
03/06/2011	R204 On 02-February-12			Bond Future	8.36	99.1959	99.1755	99.1959	0.00
03/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4210	4	4	4	0.00
03/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4390	4	4	4	0.00
03/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4032	4	4	4	0.00
03/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1091	1	1	1	0.00
03/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	961	1	1	1	0.00
03/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1025	1	1	1	0.00
03/06/2011	R204 On 03-May-12			Bond Future	8.47	100.7077	100.6880	100.7077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3561	4	4	4	0.00
03/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3416	3	3	3	0.00
03/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3708	4	4	4	0.00
03/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2092	2	2	2	0.00
03/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2283	2	2	2	0.00
03/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2186	2	2	2	0.00
03/06/2011	R206 On 04-August-11			Bond Future	6.91	101.7435	101.8167	101.7435	9,866.00
03/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	0	0	0.00
03/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	552	1	1	1	0.00
03/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	419	0	0	0	0.00
03/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	335	0	0	0	0.00
03/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	246	0	0	0	0.00
03/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	287	0	0	0	0.00
03/06/2011	R206 On 03-November-11			Bond Future	7.01	103.2576	103.3339	103.2576	0.00
03/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1637	2	2	2	0.00
03/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1554	1	2	1	0.00
03/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1720	2	2	2	0.00
03/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	141	0	0	0	0.00
03/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	172	0	0	0	0.00
03/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	157	0	0	0	0.00
03/06/2011	R206 On 02-February-12			Bond Future	7.12	101.0644	101.1412	101.0644	0.00
03/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1802	2	2	2	0.00
03/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1732	2	2	2	0.00
03/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1875	2	2	2	0.00
03/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	231	0	0	0	0.00
03/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	263	0	0	0	0.00
03/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	246	0	0	0	0.00
03/06/2011	R206 On 03-May-12			Bond Future	7.28	102.6061	102.6844	102.6061	0.00
03/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	987	1	1	1	0.00
03/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1035	1	1	1	0.00
03/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	941	1	1	1	0.00
03/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	667	1	1	1	0.00
03/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	605	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
03/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	635	1	1	1	0.00
03/06/2011	R207 On 04-August-11			Bond Future	8.23	94.6640	94.6120	94.6640	5,725.00
03/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1138	1	1	1	0.00
03/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	994	1	1	1	0.00
03/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1294	1	1	1	0.00
03/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	909	1	1	1	0.00
03/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1185	1	1	1	0.00
03/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1040	1	1	1	0.00
03/06/2011	R207 On 03-November-11			Bond Future	8.32	96.0744	96.0238	96.0744	600.00
03/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3391	3	3	3	0.00
03/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3584	4	4	4	0.00
03/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3197	3	3	3	0.00
03/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1075	1	1	1	0.00
03/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	918	1	1	1	0.00
03/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	996	1	1	1	0.00
03/06/2011	R207 On 02-February-12			Bond Future	8.41	93.9010	93.8463	93.9010	0.00
03/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4327	4	4	4	0.00
03/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4516	5	5	5	0.00
03/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4141	4	4	4	0.00
03/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1230	1	1	1	0.00
03/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1082	1	1	1	0.00
03/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1154	1	1	1	0.00
03/06/2011	R207 On 03-May-12			Bond Future	8.51	95.3342	95.2757	95.3342	0.00
03/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3726	4	4	4	0.00
03/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3573	4	4	4	0.00
03/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3882	4	4	4	0.00
03/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2331	2	2	2	0.00
03/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2544	3	3	3	0.00
03/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2435	2	2	2	0.00
03/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5058	92.5120	92.5058	1,361.00
03/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1184	1	1	1	0.00
03/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1343	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
03/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1037	1	1	1	0.00
03/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1412	1	1	1	0.00
03/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1104	1	1	1	0.00
03/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1252	1	1	1	0.00
03/06/2011	R208 On 03-November-11			Bond Future	8.34	90.4861	90.4922	90.4861	5,998.00
03/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3439	3	3	3	0.00
03/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3238	3	3	3	0.00
03/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3644	4	4	4	0.00
03/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	938	1	1	1	0.00
03/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1111	1	1	1	0.00
03/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1022	1	1	1	0.00
03/06/2011	R208 On 02-February-12			Bond Future	8.42	91.8611	91.8670	91.8611	0.00
03/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4655	5	5	5	0.00
03/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4458	4	4	4	0.00
03/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4855	5	5	5	0.00
03/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1268	1	1	1	0.00
03/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1430	1	1	1	0.00
03/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1347	1	1	1	0.00
03/06/2011	R208 On 03-May-12			Bond Future	8.51	89.8671	89.8728	89.8671	0.00
03/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4823	5	5	5	0.00
03/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5006	5	5	5	0.00
03/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4643	5	5	5	0.00
03/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2158	2	2	2	0.00
03/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1971	2	2	2	0.00
03/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2063	2	2	2	0.00
03/06/2011	R209 On 04-August-11			Bond Future	8.62	78.2898	78.1671	78.2898	0.00
03/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1202	1	1	1	0.00
03/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1379	1	1	1	0.00
03/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10693	11	11	11	0.00
03/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1041	1	1	1	0.00
03/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2467	2	2	2	0.00
03/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	9	0	0	0	0.00
03/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1971	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
03/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2209	2	2	2	0.00
03/06/2011	R209 On 03-November-11			Bond Future	8.68	76.3120	76.1907	76.3120	1,318.00
03/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3087	3	3	3	0.00
03/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3305	3	3	3	0.00
03/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2878	3	3	3	0.00
03/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2709	3	3	3	0.00
03/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2338	2	2	2	0.00
03/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2517	2	3	2	0.00
03/06/2011	R209 On 02-February-12			Bond Future	8.74	77.4717	77.3438	77.4717	0.00
03/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4845	5	5	5	0.00
03/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5074	5	5	5	0.00
03/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4620	5	5	5	0.00
03/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2957	3	3	3	0.00
03/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2647	3	3	3	0.00
03/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2799	3	3	3	0.00
03/06/2011	R209 On 03-May-12			Bond Future	8.80	75.5117	75.3853	75.5117	0.00
03/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5247	5	5	5	0.00
03/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5035	5	5	5	0.00
03/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5465	6	5	6	0.00
03/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3510	3	4	3	0.00
03/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3843	4	4	4	0.00
03/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3672	4	4	4	0.00
03/06/2011	R210 On 04-August-11			Bond Future	131.30	131.2624	131.3039	131.2624	425.00
03/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25304	25	25	25	0.00
03/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25254	25	25	25	0.00
03/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25354	25	25	25	0.00
03/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11			Bond Future	1.11	107.3791	107.4122	107.3791	0.00
03/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2109	2	2	2	0.00
03/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1839	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
03/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2378	2	2	2	0.00
03/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9762	109.0082	108.9762	539.00
03/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2023	2	2	2	0.00
03/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1761	2	2	2	0.00
03/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2283	2	2	2	0.00
03/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	1	0	0	0	0.00
03/06/2011	R212 On 04-August-11			Bond Future	2.07	106.3407	106.4280	106.3407	3,042.00
03/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4063	4	4	4	0.00
03/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4526	4	5	4	0.00
03/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3597	4	4	4	0.00
03/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11			Bond Future	1.96	107.9201	108.0065	107.9201	240.00
03/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5017	5	5	5	0.00
03/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5471	5	5	5	0.00
03/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4562	4	5	4	0.00
03/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11			Bond Future	8.64	87.8987	87.7745	87.8987	0.00
03/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5971	6	6	6	0.00
03/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5062	5	5	5	0.00
03/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5515	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R213 On 03-November-11			Bond Future	8.70	85.6646	85.5421	85.6646	0.00
03/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	398	1	0	1	0.00
03/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	802	1	1	1	0.00
03/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	8	0	0	0	0.00
03/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12			Bond Future	8.77	86.9723	86.8433	86.9723	0.00
03/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1829	2	2	2	0.00
03/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2216	2	2	2	0.00
03/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1438	2	1	2	0.00
03/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12			Bond Future	8.83	84.7567	84.6294	84.7567	0.00
03/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3209	3	3	3	0.00
03/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3582	4	4	4	0.00
03/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2833	3	3	3	0.00
03/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/06/2011	TRT1 On 04-August-11			Index Future	353.54	353.5440	353.5360	353.5440	100.00
03/06/2011	TRT1 On 03-November-11			Index Future	358.29	358.2930	358.2850	358.2930	0.00