



Derivatives Weekly Statistics Report

From: 04/07/2011 To: 05/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	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
04/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	AL7T On 04-August-11			Index Future	385.47	384.3020	385.4700	384.3020	46.00
04/07/2011	AL7T On 03-November-11			Index Future	391.24	390.0540	391.2380	390.0540	0.00
04/07/2011	ALBI On 04-August-11			Index Future	354.24	353.3070	354.2440	353.3070	998.00
04/07/2011	ALBI On 03-November-11			Index Future	359.54	358.5950	359.5440	358.5950	0.00
04/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	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
04/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0355	0.0388	0.0355	22,388.00
04/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.1020	0.0916	0.1020	21,898.00
04/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CRD1 On 04-August-11			Index Future	160.67	160.3330	160.6690	160.3330	2.00
04/07/2011	CRD1 On 03-November-11			Index Future	162.84	162.4960	162.8370	162.4960	0.00
04/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	GOVI On 04-August-11			GOVI	355.15	354.2300	355.1470	354.2300	180.00
04/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	71470	6	7	6	0.00
04/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	71570	6	7	6	0.00
04/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71370	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11			GOVI	360.46	359.5320	360.4620	359.5320	0.00
04/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	34620	3	3	3	0.00
04/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	34520	3	3	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	34720	3	3	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2011	IGOV On 04-August-11			Index Future	155.97	155.8170	155.9700	155.8170	69.00
04/07/2011	IGOV On 03-November-11			Index Future	158.30	158.1500	158.3040	158.1500	0.00
04/07/2011	ILBI On 04-August-11			Index Future	416.27	416.1480	416.2700	416.1480	0.00
04/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	94.4000	94.3800	5,000.00
04/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
04/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.2800	94.3100	94.2800	17,600.00
04/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2200	94.2400	94.2200	100.00
04/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1200	94.1600	94.1200	1,000.00
04/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0200	94.0400	94.0200	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6300	93.6700	93.6300	1,090.00
04/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2800	93.3100	93.2800	2,890.00
04/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0300	93.0500	93.0300	44,710.00
04/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7800	92.7900	92.7800	490.00
04/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.49	92.4800	92.5100	92.4800	290.00
04/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.1800	92.2200	92.1800	0.00
04/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	OTH1 On 04-August-11			Index Future	348.99	347.9480	348.9890	347.9480	3.00
04/07/2011	OTH1 On 03-November-11			Index Future	354.21	353.1560	354.2110	353.1560	0.00
04/07/2011	R157 On 04-August-11			Bond Future	7.52	125.9916	126.1558	125.9916	5,510.00

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04/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	470	0	0	0	1,000.00
04/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	570	1	1	1	0.00
04/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	382	0	0	0	0.00
04/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	105	0	0	0	1,320.00
04/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2626	2	3	2	0.00
04/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	1	1	440.00
04/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1230	1	1	1	0.00
04/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	152	0	0	0	440.00
04/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	14	0	0	0	1,320.00
04/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	380	0	0	0	0.00
04/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	668	1	1	1	0.00
04/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1377	2	1	2	0.00
04/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	464	1	0	1	0.00
04/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	560	1	1	1	0.00
04/07/2011	R157 On 03-November-11			Bond Future	7.64	121.0464	121.2152	121.0464	3,358.00
04/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2	2	0.00
04/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	3	3	0.00
04/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2	2	0.00
04/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	301	0	0	0	0.00
04/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	237	0	0	0	0.00
04/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	267	0	0	0	0.00
04/07/2011	R157 On 02-February-12			Bond Future	7.77	122.8907	123.0619	122.8907	0.00
04/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3	3	0.00
04/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	3	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3159	3	3	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	523	1	1	1	0.00
04/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	599	1	1	1	0.00
04/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	560	1	1	1	0.00
04/07/2011	R157 On 03-May-12			Bond Future	7.92	117.9339	118.1058	117.9339	0.00
04/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2211	2	2	2	0.00
04/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2113	2	2	2	0.00
04/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2312	2	2	2	0.00
04/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1112	1	1	1	0.00

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04/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1228	1	1	1	0.00
04/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1169	1	1	1	0.00
04/07/2011	R186 On 04-August-11			Bond Future	8.59	117.2580	117.5497	117.2580	11,226.00
04/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	313	0	0	0	0.00
04/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	406	0	0	0	0.00
04/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	237	0	0	0	0.00
04/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	519	0	1	0	600.00
04/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9820	10	10	10	0.00
04/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1960	2	2	2	200.00
04/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3644	3	4	3	0.00
04/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	313	0	0	0	200.00
04/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	0	0	600.00
04/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	921	1	1	1	0.00
04/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3989	4	4	4	0.00
04/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2804	3	3	3	0.00
04/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3177	3	3	3	0.00
04/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3573	4	4	4	0.00
04/07/2011	R186 On 03-November-11			Bond Future	8.67	118.9943	119.2900	118.9943	13,563.00
04/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4772	5	5	5	0.00
04/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5073	5	5	5	0.00
04/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4481	4	4	4	0.00
04/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3400	3	3	3	5,600.00
04/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1895	2	2	2	0.00
04/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2626	3	3	3	0.00
04/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1597	2	2	2	0.00
04/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1740	2	2	2	0.00
04/07/2011	R186 On 02-February-12			Bond Future	8.74	115.5128	115.8121	115.5128	2,500.00
04/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5243	5	5	5	0.00
04/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5512	5	6	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4981	5	5	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3131	3	3	3	0.00
04/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2780	3	3	3	0.00
04/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2951	3	3	3	0.00

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04/07/2011	R186 On 03-May-12			Bond Future	8.83	117.2568	117.5593	117.2568	0.00
04/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5980	6	6	6	0.00
04/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6228	6	6	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5737	6	6	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4648	5	5	5	0.00
04/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4265	4	4	4	0.00
04/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4453	5	4	5	0.00
04/07/2011	R189 On 04-August-11			Bond Future	214.68	214.6888	214.6793	214.6888	0.00
04/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2679	3	3	3	0.00
04/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2729	3	3	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2629	3	3	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1628	235.1613	235.1628	30.00
04/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3661	4	4	4	0.00
04/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3611	4	4	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3711	4	4	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R201 On 04-August-11			Bond Future	7.14	105.8045	105.9318	105.8045	395.00
04/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	538	0	1	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	1	1	0.00
04/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	0	0	0.00
04/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	249	0	0	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	149	0	0	0	0.00
04/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	193	0	0	0	0.00
04/07/2011	R201 On 03-November-11			Bond Future	7.23	107.3706	107.5001	107.3706	853.00
04/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2282	2	2	2	0.00
04/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2162	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2403	2	2	2	0.00
04/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	131	0	0	0	0.00
04/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	165	0	0	0	0.00
04/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	147	0	0	0	0.00
04/07/2011	R201 On 02-February-12			Bond Future	7.34	104.5962	104.7289	104.5962	0.00
04/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2599	2	3	2	0.00
04/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2493	2	2	2	0.00
04/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2708	3	3	3	0.00
04/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	238	0	0	0	0.00
04/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	276	0	0	0	0.00
04/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	255	0	0	0	0.00
04/07/2011	R201 On 03-May-12			Bond Future	7.47	106.1753	106.3089	106.1753	0.00
04/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1548	1	2	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1475	1	1	1	0.00
04/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1623	2	2	2	0.00
04/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	835	1	1	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	923	1	1	1	0.00
04/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	878	1	1	1	0.00
04/07/2011	R202 On 04-August-11			Bond Future	174.55	174.5464	174.5450	174.5464	21,108.00
04/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173545	174	174	174	0.00
04/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173495	173	173	173	0.00
04/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173595	174	174	174	0.00
04/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1307	177.1287	177.1307	400.00
04/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176629	177	177	177	0.00
04/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176579	177	177	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176679	177	177	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R203 On 04-August-11			Bond Future	8.14	103.6452	103.8445	103.6452	824.00
04/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	363	0	0	0	0.00
04/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	287	0	0	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	454	0	0	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	864	1	1	1	0.00
04/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1175	1	1	1	0.00
04/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1012	1	1	1	0.00
04/07/2011	R203 On 03-November-11			Bond Future	8.25	101.0194	101.2203	101.0194	1,624.00
04/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2012	2	2	2	0.00
04/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2160	2	2	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1869	2	2	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	946	1	1	1	0.00
04/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	787	1	1	1	0.00
04/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	864	1	1	1	0.00
04/07/2011	R203 On 02-February-12			Bond Future	8.37	102.5562	102.7622	102.5562	0.00
04/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2882	3	3	3	0.00
04/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3025	3	3	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2742	3	3	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1290	1	1	1	0.00
04/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1143	1	1	1	0.00
04/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1214	1	1	1	0.00
04/07/2011	R203 On 03-May-12			Bond Future	8.50	99.9421	100.1521	99.9421	0.00
04/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2790	3	3	3	0.00
04/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2666	3	3	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2917	3	3	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1649	2	2	2	0.00
04/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1813	2	2	2	0.00
04/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1729	2	2	2	0.00
04/07/2011	R204 On 04-August-11			Bond Future	8.33	99.0730	99.2926	99.0730	70.00
04/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	152	0	0	0	0.00
04/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	202	0	0	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	112	0	0	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2172	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1713	2	2	2	0.00
04/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1937	2	2	2	0.00
04/07/2011	R204 On 03-November-11			Bond Future	8.43	100.5397	100.7628	100.5397	2,131.00
04/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2558	2	3	2	0.00
04/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	2	2	2	0.00
04/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2731	3	3	3	0.00
04/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	847	1	1	1	0.00
04/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1015	1	1	1	0.00
04/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	928	1	1	1	0.00
04/07/2011	R204 On 02-February-12			Bond Future	8.54	98.0390	98.2650	98.0390	0.00
04/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3441	3	3	3	0.00
04/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3275	3	3	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3610	3	4	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1092	1	1	1	0.00
04/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1245	1	1	1	0.00
04/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1166	1	1	1	0.00
04/07/2011	R204 On 03-May-12			Bond Future	8.66	99.5165	99.7494	99.5165	0.00
04/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2898	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3032	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2766	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2572	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2355	2	2	2	0.00
04/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	3	2	3	0.00
04/07/2011	R206 On 04-August-11			Bond Future	6.93	101.6637	101.7701	101.6637	9,866.00
04/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	0	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	285	0	0	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	417	0	0	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	158	0	0	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	247	0	0	0	0.00
04/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	198	0	0	0	0.00
04/07/2011	R206 On 03-November-11			Bond Future	7.04	103.1674	103.2757	103.1674	0.00
04/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1545	1	2	1	0.00
04/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1629	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1461	1	1	1	0.00
04/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	138	0	0	0	0.00
04/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	109	0	0	0	0.00
04/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	123	0	0	0	0.00
04/07/2011	R206 On 02-February-12			Bond Future	7.15	100.9751	101.0858	100.9751	0.00
04/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	2	2	0.00
04/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1793	2	2	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1650	2	2	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	237	0	0	0	0.00
04/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	205	0	0	0	0.00
04/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	219	0	0	0	0.00
04/07/2011	R206 On 03-May-12			Bond Future	7.32	102.4998	102.6108	102.4998	0.00
04/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	908	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	863	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	955	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	599	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	663	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	630	1	1	1	0.00
04/07/2011	R207 On 04-August-11			Bond Future	8.39	93.4729	93.7404	93.4729	5,725.00
04/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	0	0	0.00
04/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	549	0	1	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	0	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1410	2	1	2	0.00
04/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1035	1	1	1	0.00
04/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1215	1	1	1	0.00
04/07/2011	R207 On 03-November-11			Bond Future	8.48	94.8582	95.1298	94.8582	600.00
04/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2600	2	3	2	0.00
04/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	2	2	2	0.00
04/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2778	3	3	3	0.00
04/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1006	1	1	1	0.00
04/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1193	1	1	1	0.00
04/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1099	1	1	1	0.00
04/07/2011	R207 On 02-February-12			Bond Future	8.57	92.6637	92.9387	92.6637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3558	3	4	3	0.00
04/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3384	3	3	3	0.00
04/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3736	4	4	4	0.00
04/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1209	1	1	1	0.00
04/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1381	1	1	1	0.00
04/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1293	1	1	1	0.00
04/07/2011	R207 On 03-May-12			Bond Future	8.68	94.0633	94.3409	94.0633	0.00
04/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3061	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3204	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2920	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2826	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2587	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2705	3	3	3	0.00
04/07/2011	R208 On 04-August-11			Bond Future	8.42	91.2773	91.5249	91.2773	1,361.00
04/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	430	0	0	0	0.00
04/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	536	0	1	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	341	0	0	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1703	2	2	2	0.00
04/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1284	1	1	1	0.00
04/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1485	2	1	2	0.00
04/07/2011	R208 On 03-November-11			Bond Future	8.51	89.2317	89.4855	89.2317	5,997.00
04/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2572	2	3	2	0.00
04/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2760	3	3	3	0.00
04/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2	2	0.00
04/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1270	1	1	1	0.00
04/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1060	1	1	1	0.00
04/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1161	1	1	1	0.00
04/07/2011	R208 On 02-February-12			Bond Future	8.60	90.5891	90.8486	90.5891	0.00
04/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3803	4	4	4	0.00
04/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3991	4	4	4	0.00
04/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3619	3	4	3	0.00
04/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1609	2	2	2	0.00
04/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1422	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1513	2	2	2	0.00
04/07/2011	R208 On 03-May-12			Bond Future	8.69	88.5575	88.8220	88.5575	0.00
04/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4016	4	4	4	0.00
04/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3849	4	4	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4187	4	4	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2203	2	2	2	0.00
04/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2415	3	2	3	0.00
04/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2307	2	2	2	0.00
04/07/2011	R209 On 04-August-11			Bond Future	8.90	75.7469	75.9880	75.7469	0.00
04/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	199	0	0	0	0.00
04/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	262	0	0	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	148	0	0	0	0.00
04/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	8	9	8	0.00
04/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	0	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3753	4	4	4	0.00
04/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3033	3	3	3	0.00
04/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3385	4	3	4	0.00
04/07/2011	R209 On 03-November-11			Bond Future	8.96	73.7209	73.9666	73.7209	1,315.00
04/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1718	2	2	2	0.00
04/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1565	2	2	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1882	2	2	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3139	3	3	3	0.00
04/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3620	4	4	4	0.00
04/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3372	4	3	4	0.00
04/07/2011	R209 On 02-February-12			Bond Future	9.03	74.8415	75.0917	74.8415	0.00
04/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3335	3	3	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3147	3	3	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3528	3	4	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3353	3	3	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3736	4	4	4	0.00
04/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3541	4	4	4	0.00
04/07/2011	R209 On 03-May-12			Bond Future	9.10	72.8291	73.0836	72.8291	0.00
04/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3788	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3974	4	4	4	0.00
04/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3608	4	4	4	0.00
04/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4718	5	5	5	0.00
04/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4321	4	4	4	0.00
04/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4514	5	5	5	0.00
04/07/2011	R210 On 04-August-11			Bond Future	130.93	130.9283	130.9276	130.9283	425.00
04/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	25	25	0.00
04/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	25	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	25	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0372	108.0347	108.0372	0.00
04/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106535	107	107	107	0.00
04/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106485	106	106	106	0.00
04/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106585	107	107	107	0.00
04/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6366	109.6337	109.6366	529.00
04/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108384	108	108	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108434	108	108	108	0.00
04/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108334	108	108	108	0.00
04/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6151	106.6144	106.6151	3,852.00
04/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104	104	0.00
04/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1936	108.1924	108.1936	240.00
04/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	106	106	0.00
04/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	106	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	106	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11			Bond Future	8.86	85.6887	85.9761	85.6887	0.00
04/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6860	7	7	7	0.00
04/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7769	8	8	8	0.00
04/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7313	8	7	8	0.00
04/07/2011	R213 On 03-November-11			Bond Future	8.93	83.4125	83.7118	83.4125	0.00
04/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1838	2	2	2	0.00
04/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1028	1	1	1	0.00
04/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1432	2	1	2	0.00
04/07/2011	R213 On 02-February-12			Bond Future	9.00	84.6887	84.9836	84.6887	0.00
04/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	357	0	0	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	422	1	0	1	0.00
04/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	31	0	0	0	0.00
04/07/2011	R213 On 03-May-12			Bond Future	9.08	82.4261	82.7245	82.4261	0.00
04/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1304	1	1	1	0.00
04/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1677	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	928	1	1	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
04/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	TRT1 On 04-August-11			Index Future	351.00	350.0720	350.9960	350.0720	100.00
04/07/2011	TRT1 On 03-November-11			Index Future	355.73	354.7940	355.7320	354.7940	0.00
05/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	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
05/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	AL7T On 04-August-11			Index Future	385.60	385.4700	385.5970	385.4700	46.00
05/07/2011	AL7T On 03-November-11			Index Future	391.37	391.2380	391.3660	391.2380	0.00
05/07/2011	ALBI On 04-August-11			Index Future	354.30	354.2440	354.3010	354.2440	998.00
05/07/2011	ALBI On 03-November-11			Index Future	359.60	359.5440	359.6030	359.5440	0.00
05/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	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
05/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0388	0.0388	0.0388	22,388.00
05/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0916	0.0953	0.0916	21,898.00
05/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CRD1 On 04-August-11			Index Future	160.69	160.6690	160.6920	160.6690	2.00
05/07/2011	CRD1 On 03-November-11			Index Future	162.86	162.8370	162.8610	162.8370	0.00
05/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	GOVI On 04-August-11			GOVI	355.20	355.1470	355.2030	355.1470	180.00
05/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	72030	7	7	7	0.00
05/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	72130	7	7	7	0.00
05/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71930	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11			GOVI	360.52	360.4620	360.5180	360.4620	0.00
05/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	35180	3	4	3	0.00
05/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	35080	3	4	3	0.00
05/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	35280	3	4	3	0.00
05/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2011	IGOV On 04-August-11			Index Future	156.00	155.9700	156.0040	155.9700	73.00
05/07/2011	IGOV On 03-November-11			Index Future	158.34	158.3040	158.3380	158.3040	0.00
05/07/2011	ILBI On 04-August-11			Index Future	416.38	416.2700	416.3780	416.2700	0.00
05/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.4000	94.4030	94.4000	5,000.00
05/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3700	94.3720	94.3700	0.00
05/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.3100	94.3140	94.3100	17,600.00
05/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2400	94.2450	94.2400	100.00
05/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1600	94.1640	94.1600	1,000.00
05/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0400	94.0450	94.0400	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.32	93.6700	93.6790	93.6700	1,090.00
05/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.68	93.3100	93.3200	93.3100	2,890.00
05/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0500	93.0510	93.0500	44,710.00
05/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.20	92.7900	92.8030	92.7900	490.00
05/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.5100	92.5040	92.5100	290.00
05/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.2200	92.2200	92.2200	0.00
05/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	OTH1 On 04-August-11			Index Future	349.06	348.9890	349.0580	348.9890	3.00
05/07/2011	OTH1 On 03-November-11			Index Future	354.28	354.2110	354.2800	354.2110	0.00
05/07/2011	R157 On 04-August-11			Bond Future	7.52	126.1558	126.1597	126.1558	6,040.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	463	0	0	0	1,000.00
05/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	563	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	375	0	0	0	0.00
05/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	101	0	0	0	1,320.00
05/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2628	3	3	3	0.00
05/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	675	1	1	1	440.00
05/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1227	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	145	0	0	0	440.00
05/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	12	0	0	0	1,320.00
05/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	370	0	0	0	0.00
05/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	657	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1369	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	454	0	0	0	0.00
05/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	549	1	1	1	0.00
05/07/2011	R157 On 03-November-11			Bond Future	7.64	121.2152	121.2189	121.2152	3,358.00
05/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2	2	0.00
05/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	3	3	0.00
05/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2	2	0.00
05/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	297	0	0	0	0.00
05/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	233	0	0	0	0.00
05/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	263	0	0	0	0.00
05/07/2011	R157 On 02-February-12			Bond Future	7.77	123.0619	123.0654	123.0619	0.00
05/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3	3	0.00
05/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	3	3	0.00
05/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3158	3	3	3	0.00
05/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	519	1	1	1	0.00
05/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	595	1	1	1	0.00
05/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	556	1	1	1	0.00
05/07/2011	R157 On 03-May-12			Bond Future	7.92	118.1058	118.1122	118.1058	0.00
05/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2212	2	2	2	0.00
05/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2114	2	2	2	0.00
05/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2313	2	2	2	0.00
05/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1107	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1223	1	1	1	0.00
05/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1163	1	1	1	0.00
05/07/2011	R186 On 04-August-11			Bond Future	8.59	117.5497	117.5591	117.5497	11,226.00
05/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	300	0	0	0	0.00
05/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	392	0	0	0	0.00
05/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	226	0	0	0	0.00
05/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	504	1	1	1	600.00
05/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9829	10	10	10	0.00
05/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1944	2	2	2	200.00
05/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3638	4	4	4	0.00
05/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	298	0	0	0	200.00
05/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	0	0	600.00
05/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	895	1	1	1	0.00
05/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3969	4	4	4	0.00
05/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2779	3	3	3	0.00
05/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3154	3	3	3	0.00
05/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3551	4	4	4	0.00
05/07/2011	R186 On 03-November-11			Bond Future	8.67	119.2900	119.2992	119.2900	13,563.00
05/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4767	5	5	5	0.00
05/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5068	5	5	5	0.00
05/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4475	4	4	4	0.00
05/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3393	3	3	3	5,600.00
05/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1880	2	2	2	0.00
05/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2610	3	3	3	0.00
05/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1583	2	2	2	0.00
05/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1726	2	2	2	0.00
05/07/2011	R186 On 02-February-12			Bond Future	8.74	115.8121	115.8212	115.8121	2,500.00
05/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5240	5	5	5	0.00
05/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5508	6	6	6	0.00
05/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4977	5	5	5	0.00
05/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3118	3	3	3	0.00
05/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2767	3	3	3	0.00
05/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2939	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
05/07/2011	R186 On 03-May-12			Bond Future	8.83	117.5593	117.5683	117.5593	0.00
05/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5977	6	6	6	0.00
05/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6225	6	6	6	0.00
05/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5734	6	6	6	0.00
05/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4636	5	5	5	0.00
05/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4253	4	4	4	0.00
05/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4441	4	4	4	0.00
05/07/2011	R189 On 04-August-11			Bond Future	214.67	214.6793	214.6699	214.6793	0.00
05/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2670	3	3	3	0.00
05/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2720	3	3	3	0.00
05/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2620	3	3	3	0.00
05/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11			Bond Future	235.38	235.1613	235.3825	235.1613	30.00
05/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3883	4	4	4	0.00
05/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3833	4	4	4	0.00
05/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3933	4	4	4	0.00
05/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R201 On 04-August-11			Bond Future	7.13	105.9318	105.9500	105.9318	395.00
05/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	545	1	1	1	0.00
05/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	653	1	1	1	0.00
05/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	448	0	0	0	0.00
05/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	236	0	0	0	0.00
05/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	139	0	0	0	0.00
05/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	182	0	0	0	0.00
05/07/2011	R201 On 03-November-11			Bond Future	7.23	107.5001	107.5199	107.5001	953.00
05/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2298	2	2	2	0.00
05/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2177	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2418	2	2	2	0.00
05/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	126	0	0	0	0.00
05/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	160	0	0	0	0.00
05/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	143	0	0	0	0.00
05/07/2011	R201 On 02-February-12			Bond Future	7.33	104.7289	104.7471	104.7289	0.00
05/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2612	3	3	3	0.00
05/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2507	2	3	2	0.00
05/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2721	3	3	3	0.00
05/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	232	0	0	0	0.00
05/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	272	0	0	0	0.00
05/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	250	0	0	0	0.00
05/07/2011	R201 On 03-May-12			Bond Future	7.46	106.3089	106.3280	106.3089	0.00
05/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1557	2	2	2	0.00
05/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1484	1	1	1	0.00
05/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1632	2	2	2	0.00
05/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	824	1	1	1	0.00
05/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	913	1	1	1	0.00
05/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	868	1	1	1	0.00
05/07/2011	R202 On 04-August-11			Bond Future	174.54	174.5450	174.5438	174.5450	21,108.00
05/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173544	174	174	174	0.00
05/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173494	173	173	173	0.00
05/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173594	174	174	174	0.00
05/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1287	177.1273	177.1287	400.00
05/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176627	177	177	177	0.00
05/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176577	177	177	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176677	177	177	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R203 On 04-August-11			Bond Future	8.14	103.8445	103.8255	103.8445	824.00
05/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	347	0	0	0	0.00
05/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	272	0	0	0	0.00
05/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	436	0	0	0	0.00
05/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	865	1	1	1	0.00
05/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1179	1	1	1	0.00
05/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1015	1	1	1	0.00
05/07/2011	R203 On 03-November-11			Bond Future	8.25	101.2203	101.2020	101.2203	1,624.00
05/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1995	2	2	2	0.00
05/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2143	2	2	2	0.00
05/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1852	2	2	2	0.00
05/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	948	1	1	1	0.00
05/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	788	1	1	1	0.00
05/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	865	1	1	1	0.00
05/07/2011	R203 On 02-February-12			Bond Future	8.37	102.7622	102.7447	102.7622	0.00
05/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2866	3	3	3	0.00
05/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3009	3	3	3	0.00
05/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2727	3	3	3	0.00
05/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1292	1	1	1	0.00
05/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1144	1	1	1	0.00
05/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1216	1	1	1	0.00
05/07/2011	R203 On 03-May-12			Bond Future	8.50	100.1521	100.1311	100.1521	0.00
05/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2774	3	3	3	0.00
05/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2650	3	3	3	0.00
05/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2901	3	3	3	0.00
05/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1654	2	2	2	0.00
05/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1818	2	2	2	0.00
05/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1734	2	2	2	0.00
05/07/2011	R204 On 04-August-11			Bond Future	8.32	99.2926	99.3570	99.2926	70.00
05/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	155	0	0	0	0.00
05/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	207	0	0	0	0.00
05/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	114	0	0	0	0.00
05/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2109	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1653	2	2	2	0.00
05/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1875	2	2	2	0.00
05/07/2011	R204 On 03-November-11			Bond Future	8.42	100.7628	100.8252	100.7628	2,131.00
05/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2593	3	3	3	0.00
05/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2424	2	2	2	0.00
05/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2768	3	3	3	0.00
05/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	821	1	1	1	0.00
05/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	986	1	1	1	0.00
05/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	900	1	1	1	0.00
05/07/2011	R204 On 02-February-12			Bond Future	8.53	98.2650	98.3304	98.2650	0.00
05/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3481	3	3	3	0.00
05/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3314	3	3	3	0.00
05/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3651	4	4	4	0.00
05/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1067	1	1	1	0.00
05/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1219	1	1	1	0.00
05/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1141	1	1	1	0.00
05/07/2011	R204 On 03-May-12			Bond Future	8.65	99.7494	99.8126	99.7494	0.00
05/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2927	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3063	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2795	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2538	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2322	2	2	2	0.00
05/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2428	2	2	2	0.00
05/07/2011	R206 On 04-August-11			Bond Future	6.92	101.7701	101.7967	101.7701	9,866.00
05/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	359	0	0	0	0.00
05/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	0	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	431	0	0	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	145	0	0	0	0.00
05/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	231	0	0	0	0.00
05/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	184	0	0	0	0.00
05/07/2011	R206 On 03-November-11			Bond Future	7.02	103.2757	103.3018	103.2757	0.00
05/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1566	2	2	2	0.00
05/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1650	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1481	1	1	1	0.00
05/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	132	0	0	0	0.00
05/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	103	0	0	0	0.00
05/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	118	0	0	0	0.00
05/07/2011	R206 On 02-February-12			Bond Future	7.14	101.0858	101.1108	101.0858	0.00
05/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1739	2	2	2	0.00
05/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1812	2	2	2	0.00
05/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1668	2	2	2	0.00
05/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	230	0	0	0	0.00
05/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	198	0	0	0	0.00
05/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	213	0	0	0	0.00
05/07/2011	R206 On 03-May-12			Bond Future	7.31	102.6108	102.6374	102.6108	0.00
05/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	922	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	876	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	969	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	586	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	649	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	617	1	1	1	0.00
05/07/2011	R207 On 04-August-11			Bond Future	8.38	93.7404	93.7746	93.7404	5,725.00
05/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	0	0	0.00
05/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	551	1	1	1	0.00
05/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	0	0	0.00
05/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1376	1	1	1	0.00
05/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1003	1	1	1	0.00
05/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1180	1	1	1	0.00
05/07/2011	R207 On 03-November-11			Bond Future	8.47	95.1298	95.1631	95.1298	600.00
05/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2614	3	3	3	0.00
05/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2435	2	2	2	0.00
05/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2794	3	3	3	0.00
05/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	989	1	1	1	0.00
05/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1174	1	1	1	0.00
05/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1080	1	1	1	0.00
05/07/2011	R207 On 02-February-12			Bond Future	8.57	92.9387	92.9765	92.9387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3579	4	4	4	0.00
05/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3404	3	3	3	0.00
05/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3758	4	4	4	0.00
05/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1193	1	1	1	0.00
05/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1363	1	1	1	0.00
05/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1276	1	1	1	0.00
05/07/2011	R207 On 03-May-12			Bond Future	8.68	94.3409	94.3777	94.3409	0.00
05/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3076	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3220	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2935	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2804	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2567	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2683	3	3	3	0.00
05/07/2011	R208 On 04-August-11			Bond Future	8.42	91.5249	91.5310	91.5249	1,361.00
05/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	420	0	0	0	0.00
05/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	525	1	1	1	0.00
05/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	331	0	0	0	0.00
05/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1687	2	2	2	0.00
05/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1267	1	1	1	0.00
05/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1469	1	1	1	0.00
05/07/2011	R208 On 03-November-11			Bond Future	8.51	89.4855	89.4914	89.4855	5,997.00
05/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2569	3	3	3	0.00
05/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2757	3	3	3	0.00
05/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2386	2	2	2	0.00
05/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1260	1	1	1	0.00
05/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1051	1	1	1	0.00
05/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1152	1	1	1	0.00
05/07/2011	R208 On 02-February-12			Bond Future	8.60	90.8486	90.8544	90.8486	0.00
05/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3801	4	4	4	0.00
05/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3989	4	4	4	0.00
05/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3618	4	4	4	0.00
05/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1602	2	2	2	0.00
05/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1415	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1505	2	2	2	0.00
05/07/2011	R208 On 03-May-12			Bond Future	8.69	88.8220	88.8276	88.8220	0.00
05/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4015	4	4	4	0.00
05/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3847	4	4	4	0.00
05/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4185	4	4	4	0.00
05/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2196	2	2	2	0.00
05/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2407	2	2	2	0.00
05/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2300	2	2	2	0.00
05/07/2011	R209 On 04-August-11			Bond Future	8.90	75.9880	75.9880	75.9880	0.00
05/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	189	0	0	0	0.00
05/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	250	0	0	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	140	0	0	0	0.00
05/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	9	9	9	0.00
05/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	0	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3745	4	4	4	0.00
05/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3021	3	3	3	0.00
05/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3375	3	3	3	0.00
05/07/2011	R209 On 03-November-11			Bond Future	8.96	73.9666	73.9743	73.9666	1,315.00
05/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1712	2	2	2	0.00
05/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1558	2	2	2	0.00
05/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1875	2	2	2	0.00
05/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3124	3	3	3	0.00
05/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3605	4	4	4	0.00
05/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3358	3	3	3	0.00
05/07/2011	R209 On 02-February-12			Bond Future	9.03	75.0917	75.0993	75.0917	0.00
05/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3331	3	3	3	0.00
05/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3143	3	3	3	0.00
05/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3524	4	4	4	0.00
05/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3342	3	3	3	0.00
05/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3725	4	4	4	0.00
05/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3529	4	4	4	0.00
05/07/2011	R209 On 03-May-12			Bond Future	9.10	73.0836	73.0836	73.0836	0.00
05/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3781	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
05/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3967	4	4	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3602	4	4	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4712	5	5	5	0.00
05/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4314	4	4	4	0.00
05/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4507	5	5	5	0.00
05/07/2011	R210 On 04-August-11			Bond Future	130.75	130.9276	130.7516	130.9276	425.00
05/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24752	25	25	25	0.00
05/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24802	25	25	25	0.00
05/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24702	25	25	25	0.00
05/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0347	108.0324	108.0347	0.00
05/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106532	107	107	107	0.00
05/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106482	106	106	106	0.00
05/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106582	107	107	107	0.00
05/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6337	109.6313	109.6337	529.00
05/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108381	108	108	108	0.00
05/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108331	108	108	108	0.00
05/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108431	108	108	108	0.00
05/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6144	106.6138	106.6144	3,852.00
05/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104	104	0.00
05/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104	104	0.00
05/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104	104	0.00
05/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1924	108.1917	108.1924	240.00
05/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	106	106	0.00
05/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	106	106	0.00
05/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	106	106	0.00
05/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11			Bond Future	8.85	85.9761	86.0242	85.9761	0.00
05/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	7	7	0.00
05/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	8	8	0.00
05/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	7	7	7	0.00
05/07/2011	R213 On 03-November-11			Bond Future	8.92	83.7118	83.7592	83.7118	0.00
05/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1791	2	2	2	0.00
05/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	981	1	1	1	0.00
05/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1384	1	1	1	0.00
05/07/2011	R213 On 02-February-12			Bond Future	9.00	84.9836	85.0303	84.9836	0.00
05/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	16	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	403	0	0	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	375	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12			Bond Future	9.07	82.7245	82.7706	82.7245	0.00
05/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1350	1	1	1	0.00
05/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1723	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	974	1	1	1	0.00
05/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
05/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
05/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
05/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
05/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
05/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	TRT1 On 04-August-11			Index Future	351.05	350.9960	351.0470	350.9960	100.00
05/07/2011	TRT1 On 03-November-11			Index Future	355.79	355.7320	355.7850	355.7320	0.00