



Derivatives Weekly Statistics Report

From: 02/05/2011 To: 06/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	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
03/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	AL7T On 05-May-11			Index Future	377.40	376.5480	377.4020	376.5480	0.00
03/05/2011	AL7T On 04-August-11			Index Future	382.84	381.9720	382.8440	381.9720	30.00
03/05/2011	AL7T On 03-November-11			Index Future	388.36	387.4750	388.3630	387.4750	0.00
03/05/2011	ALBI On 05-May-11			Index Future	347.02	346.2560	347.0150	346.2560	260.00
03/05/2011	ALBI On 04-August-11			Index Future	352.02	351.2430	352.0190	351.2430	895.00
03/05/2011	ALBI On 03-November-11			Index Future	357.09	356.3040	357.0940	356.3040	0.00
03/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C203 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
03/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CRD1 On 05-May-11			Index Future	156.84	156.5900	156.8390	156.5900	0.00
03/05/2011	CRD1 On 04-August-11			Index Future	159.01	158.7590	159.0120	158.7590	2.00
03/05/2011	CRD1 On 03-November-11			Index Future	161.14	160.8810	161.1380	160.8810	0.00
03/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	GOVI On 05-May-11			GOVI	347.97	347.2580	347.9690	347.2580	72.00
03/05/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	10210	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
03/05/2011	GOVI On 05-May-11	349.01	Put	GOVI	10410	2	1	2	0.00
03/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	10310	2	1	2	0.00
03/05/2011	GOVI On 04-August-11			GOVI	352.99	352.2600	352.9870	352.2600	134.00
03/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	49870	4	5	4	0.00
03/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	49970	4	5	4	0.00
03/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	49770	4	5	4	0.00
03/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11			GOVI	358.08	357.3350	358.0750	357.3350	0.00
03/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	10750	0	1	0	0.00
03/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	10650	0	1	0	0.00
03/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	10850	0	1	0	0.00
03/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2011	IGOV On 05-May-11			Index Future	150.80	150.6780	150.8030	150.6780	67.00
03/05/2011	IGOV On 04-August-11			Index Future	152.98	152.8490	152.9770	152.8490	910.00
03/05/2011	IGOV On 03-November-11			Index Future	155.18	155.0510	155.1820	155.0510	0.00
03/05/2011	ILBI On 05-May-11			Index Future	408.13	408.1250	408.1270	408.1250	0.00
03/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
03/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4050	94.4140	94.4050	3,001.00
03/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3900	94.3960	94.3900	3,890.00
03/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3540	94.3680	94.3540	2,000.00
03/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.68	94.2840	94.3200	94.2840	0.00
03/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1370	94.1930	94.1370	14,700.00
03/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.91	94.0480	94.0870	94.0480	0.00
03/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.18	93.7840	93.8220	93.7840	5,591.00
03/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.55	93.4020	93.4500	93.4020	1,090.00
03/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.00	92.9400	92.9970	92.9400	2,890.00
03/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.42	92.5140	92.5790	92.5140	44,710.00
03/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.79	92.1570	92.2150	92.1570	490.00
03/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.12	91.8350	91.8800	91.8350	290.00
03/05/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
03/05/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/05/2011	OTH1 On 05-May-11			Index Future	341.50	340.4840	341.4990	340.4840	0.00
03/05/2011	OTH1 On 04-August-11			Index Future	346.42	345.3890	346.4230	345.3890	3.00
03/05/2011	OTH1 On 03-November-11			Index Future	351.42	350.3650	351.4170	350.3650	0.00
03/05/2011	R157 On 05-May-11			Bond Future	7.62	123.3401	123.4473	123.3401	705.00
03/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	539	1	1	1	0.00
03/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	740	1	1	1	0.00
03/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	349	0	0	0	0.00
03/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	190	0	0	0	0.00

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03/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	66	0	0	0	0.00
03/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	20	0	0	0	0.00
03/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	1	0	0	0	0.00
03/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	5	0	0	0	0.00
03/05/2011	R157 On 04-August-11			Bond Future	7.76	125.1361	125.2484	125.1361	2,365.00
03/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	519	1	1	1	1,000.00
03/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	590	1	1	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	454	0	0	0	0.00
03/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	214	0	0	0	1,320.00
03/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2054	2	2	2	0.00
03/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	667	1	1	1	440.00
03/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1037	1	1	1	0.00
03/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	867	1	1	1	440.00
03/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	349	0	0	0	1,320.00
03/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1274	1	1	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1647	2	2	2	0.00
03/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2394	3	2	3	0.00
03/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1392	2	1	2	0.00
03/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1516	2	2	2	0.00
03/05/2011	R157 On 03-November-11			Bond Future	7.91	120.1125	120.2251	120.1125	3,684.00
03/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2000	2	2	2	0.00
03/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2122	2	2	2	0.00
03/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1882	2	2	2	0.00
03/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	838	1	1	1	0.00
03/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	719	1	1	1	0.00
03/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	776	1	1	1	0.00
03/05/2011	R157 On 02-February-12			Bond Future	8.09	121.8461	121.9578	121.8461	0.00
03/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2382	2	2	2	0.00
03/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2272	2	2	2	0.00
03/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2494	3	2	3	0.00
03/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	962	1	1	1	0.00
03/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1074	1	1	1	0.00
03/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1017	1	1	1	0.00

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03/05/2011	R157 On 03-May-12			Bond Future	8.21	117.0886	117.2053	117.0886	0.00
03/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1827	0	2	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1915	0	2	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1741	0	2	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1757	0	2	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1616	0	2	0	0.00
03/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1685	0	2	0	0.00
03/05/2011	R186 On 05-May-11			Bond Future	8.62	119.6588	119.9992	119.6588	11,740.00
03/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	1250	1	1	1	0.00
03/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1701	2	2	2	0.00
03/05/2011	R186 On 05-May-11	8.70	Call	Bond Future	830	1	1	1	0.00
03/05/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
03/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	66	0	0	0	0.00
03/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6090	6	6	6	0.00
03/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	4	0	0	0	0.00
03/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	18	0	0	0	0.00
03/05/2011	R186 On 04-August-11			Bond Future	8.71	116.1113	116.4638	116.1113	19,476.00
03/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	949	1	1	1	0.00
03/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1079	1	1	1	0.00
03/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	833	1	1	1	0.00
03/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1220	1	1	1	600.00
03/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9023	9	9	9	0.00
03/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2550	2	3	2	200.00
03/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3865	4	4	4	0.00
03/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1620	2	2	2	200.00
03/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	292	0	0	0	600.00
03/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2596	3	3	3	0.00
03/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5671	6	6	6	0.00
03/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4591	5	5	5	0.00
03/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4936	5	5	5	0.00
03/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5295	6	5	6	0.00
03/05/2011	R186 On 03-November-11			Bond Future	8.79	117.7683	118.1232	117.7683	13,791.00
03/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4722	5	5	5	0.00

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03/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4462	4	4	4	0.00
03/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4989	5	5	5	0.00
03/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2680	3	3	3	0.00
03/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3043	3	3	3	0.00
03/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2857	3	3	3	0.00
03/05/2011	R186 On 02-February-12			Bond Future	8.89	114.1755	114.5323	114.1755	2,500.00
03/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5161	5	5	5	0.00
03/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5407	5	5	5	0.00
03/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4923	5	5	5	0.00
03/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4353	5	4	5	0.00
03/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3955	4	4	4	0.00
03/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4149	5	4	5	0.00
03/05/2011	R186 On 03-May-12			Bond Future	8.95	116.1106	116.4703	116.1106	0.00
03/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5444	0	5	0	0.00
03/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5212	0	5	0	0.00
03/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5687	1	6	1	0.00
03/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4813	0	5	0	0.00
03/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5212	0	5	0	0.00
03/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5006	0	5	0	0.00
03/05/2011	R189 On 05-May-11			Bond Future	209.05	208.9341	209.0496	208.9341	0.00
03/05/2011	R189 On 05-May-11	207.30	Call	Bond Future	1750	2	2	2	0.00
03/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1800	2	2	2	0.00
03/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1700	2	2	2	0.00
03/05/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11			Bond Future	212.10	211.9780	212.0972	211.9780	0.00
03/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	97	0	0	0	0.00
03/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	47	0	0	0	0.00
03/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	147	0	0	0	0.00
03/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R197 On 05-May-11			Bond Future	233.09	233.0575	233.0894	233.0575	0.00
03/05/2011	R197 On 05-May-11	232.00	Call	Bond Future	1089	1	1	1	0.00
03/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	1039	1	1	1	0.00
03/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1139	1	1	1	0.00
03/05/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11			Bond Future	231.60	231.5644	231.5989	231.5644	0.00
03/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	99	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	149	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	49	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11			Bond Future	7.23	108.0287	108.1158	108.0287	170.00
03/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1664	2	2	2	0.00
03/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1506	1	2	1	0.00
03/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1822	2	2	2	0.00
03/05/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 04-August-11			Bond Future	7.35	105.1953	105.2794	105.1953	0.00
03/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	536	1	1	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	605	1	1	1	0.00
03/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	472	0	0	0	0.00
03/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	931	1	1	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	762	1	1	1	0.00
03/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	843	1	1	1	0.00
03/05/2011	R201 On 03-November-11			Bond Future	7.49	106.6921	106.7815	106.6921	314.00
03/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1816	2	2	2	0.00
03/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1920	2	2	2	0.00
03/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1714	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
03/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	435	1	0	1	0.00
03/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	367	1	0	1	0.00
03/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	400	1	0	1	0.00
03/05/2011	R201 On 02-February-12			Bond Future	7.65	103.8250	103.9126	103.8250	0.00
03/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2148	2	2	2	0.00
03/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2058	2	2	2	0.00
03/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2240	2	2	2	0.00
03/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	586	1	1	1	0.00
03/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	657	1	1	1	0.00
03/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	620	1	1	1	0.00
03/05/2011	R201 On 03-May-12			Bond Future	7.74	105.5772	105.6695	105.5772	0.00
03/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1282	0	1	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1350	0	1	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1216	0	1	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1304	0	1	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1201	0	1	0	0.00
03/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1251	0	1	0	0.00
03/05/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	169.3150	169.3150	451.00
03/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	43	43	0.00
03/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	44	44	0.00
03/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	42	42	0.00
03/05/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11			Bond Future	0.28	169.1606	169.1900	169.1606	10,088.00
03/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19676	20	20	20	0.00
03/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18403	18	18	18	0.00
03/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	20935	21	21	21	0.00
03/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R203 On 05-May-11			Bond Future	8.18	101.5500	101.5793	101.5500	516.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	378	0	0	0	0.00
03/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	594	1	1	1	0.00
03/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	203	0	0	0	0.00
03/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	105	0	0	0	0.00
03/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	10	0	0	0	0.00
03/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	37	0	0	0	0.00
03/05/2011	R203 On 04-August-11			Bond Future	8.30	103.0315	103.0598	103.0315	0.00
03/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	600	1	1	1	0.00
03/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	525	1	1	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	1	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1875	2	2	2	0.00
03/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2198	2	2	2	0.00
03/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2033	2	2	2	0.00
03/05/2011	R203 On 03-November-11			Bond Future	8.43	100.3383	100.3699	100.3383	1,633.00
03/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1856	2	2	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1736	2	2	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1983	2	2	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1460	2	1	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1664	2	2	2	0.00
03/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1558	2	2	2	0.00
03/05/2011	R203 On 02-February-12			Bond Future	8.58	101.7852	101.8156	101.7852	0.00
03/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2620	3	3	3	0.00
03/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2747	3	3	3	0.00
03/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2496	3	2	3	0.00
03/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1990	2	2	2	0.00
03/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1811	2	2	2	0.00
03/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1899	2	2	2	0.00
03/05/2011	R203 On 03-May-12			Bond Future	8.68	99.3404	99.3737	99.3404	0.00
03/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2522	0	3	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2644	0	3	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2405	0	2	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2330	0	2	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2154	0	2	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
03/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2239	0	2	0	0.00
03/05/2011	R204 On 05-May-11			Bond Future	8.33	101.2232	101.2562	101.2232	0.00
03/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	957	1	1	1	0.00
03/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	693	1	1	1	0.00
03/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	1227	1	1	1	0.00
03/05/2011	R204 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	9	0	0	0	0.00
03/05/2011	R204 On 05-May-11	8.50	Put	Bond Future	1	0	0	0	0.00
03/05/2011	R204 On 04-August-11			Bond Future	8.44	98.6676	98.7049	98.6676	0.00
03/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	493	1	0	1	0.00
03/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	566	1	1	1	0.00
03/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	429	1	0	1	0.00
03/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3076	3	3	3	0.00
03/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2665	3	3	3	0.00
03/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2866	3	3	3	0.00
03/05/2011	R204 On 03-November-11			Bond Future	8.56	100.0747	100.1107	100.0747	2,134.00
03/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2540	3	3	3	0.00
03/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2694	3	3	3	0.00
03/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	3	2	3	0.00
03/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1667	2	2	2	0.00
03/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1462	2	1	2	0.00
03/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1562	2	2	2	0.00
03/05/2011	R204 On 02-February-12			Bond Future	8.69	97.4893	97.5242	97.4893	0.00
03/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3319	4	3	4	0.00
03/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3169	3	3	3	0.00
03/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3473	4	3	4	0.00
03/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1696	2	2	2	0.00
03/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1880	2	2	2	0.00
03/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1785	2	2	2	0.00
03/05/2011	R204 On 03-May-12			Bond Future	8.78	99.1347	99.1733	99.1347	0.00
03/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2705	0	3	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2578	0	3	0	0.00
03/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2838	0	3	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
03/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2737	0	3	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2960	0	3	0	0.00
03/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2845	0	3	0	0.00
03/05/2011	R206 On 05-May-11			Bond Future	6.91	103.7147	103.7804	103.7147	0.00
03/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1414	1	1	1	0.00
03/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1533	1	2	1	0.00
03/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1294	1	1	1	0.00
03/05/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 04-August-11			Bond Future	7.04	101.4600	101.5264	101.4600	6,506.00
03/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	414	0	0	0	0.00
03/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	362	0	0	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	470	0	0	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	455	1	0	1	0.00
03/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	568	1	1	1	0.00
03/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	509	1	1	1	0.00
03/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9073	102.9733	102.9073	0.00
03/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1380	1	1	1	0.00
03/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1306	1	1	1	0.00
03/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1458	1	1	1	0.00
03/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	240	0	0	0	0.00
03/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	285	0	0	0	0.00
03/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	261	0	0	0	0.00
03/05/2011	R206 On 02-February-12			Bond Future	7.37	100.6278	100.6954	100.6278	0.00
03/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1500	2	2	2	0.00
03/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1565	2	2	2	0.00
03/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1436	1	1	1	0.00
03/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	413	0	0	0	0.00
03/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	367	0	0	0	0.00
03/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	390	0	0	0	0.00
03/05/2011	R206 On 03-May-12			Bond Future	7.46	102.3281	102.3967	102.3281	0.00
03/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	850	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	896	0	1	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	806	0	1	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	820	0	1	0	0.00
03/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	754	0	1	0	0.00
03/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	786	0	1	0	0.00
03/05/2011	R207 On 05-May-11			Bond Future	8.39	95.2095	95.3605	95.2095	6,240.00
03/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	659	1	1	1	0.00
03/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	411	0	0	0	0.00
03/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	933	1	1	1	0.00
03/05/2011	R207 On 05-May-11	8.55	Put	Bond Future	3	0	0	0	0.00
03/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	57	0	0	0	0.00
03/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	17	0	0	0	0.00
03/05/2011	R207 On 04-August-11			Bond Future	8.50	92.9522	93.1103	92.9522	5,240.00
03/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	847	1	1	1	0.00
03/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	954	1	1	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	748	1	1	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2440	3	2	3	0.00
03/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2070	2	2	2	0.00
03/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2251	2	2	2	0.00
03/05/2011	R207 On 03-November-11			Bond Future	8.60	94.2795	94.4389	94.2795	600.00
03/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2494	3	2	3	0.00
03/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2654	3	3	3	0.00
03/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2340	3	2	3	0.00
03/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1803	2	2	2	0.00
03/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1573	2	2	2	0.00
03/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1684	2	2	2	0.00
03/05/2011	R207 On 02-February-12			Bond Future	8.72	91.9994	92.1596	91.9994	0.00
03/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3548	4	4	4	0.00
03/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3390	3	3	3	0.00
03/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3709	4	4	4	0.00
03/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1961	2	2	2	0.00
03/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2166	2	2	2	0.00
03/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2062	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
03/05/2011	R207 On 03-May-12			Bond Future	8.80	93.5580	93.7191	93.5580	0.00
03/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2868	0	3	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2732	0	3	0	0.00
03/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3009	0	3	0	0.00
03/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3014	0	3	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3259	1	3	1	0.00
03/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3134	0	3	0	0.00
03/05/2011	R208 On 05-May-11			Bond Future	8.43	89.2972	89.5788	89.2972	190.00
03/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	457	0	0	0	0.00
03/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	723	1	1	1	0.00
03/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	244	0	0	0	0.00
03/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	146	0	0	0	0.00
03/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	15	0	0	0	0.00
03/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	53	0	0	0	0.00
03/05/2011	R208 On 04-August-11			Bond Future	8.53	90.5994	90.8866	90.5994	220.00
03/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	841	1	1	1	0.00
03/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	950	1	1	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	741	1	1	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2742	3	3	3	0.00
03/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2337	3	2	3	0.00
03/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2534	3	3	3	0.00
03/05/2011	R208 On 03-November-11			Bond Future	8.63	88.4932	88.7853	88.4932	5,999.00
03/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2627	3	3	3	0.00
03/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2466	2	2	2	0.00
03/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2795	3	3	3	0.00
03/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1795	2	2	2	0.00
03/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2046	2	2	2	0.00
03/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1916	2	2	2	0.00
03/05/2011	R208 On 02-February-12			Bond Future	8.73	89.7709	90.0673	89.7709	0.00
03/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3738	4	4	4	0.00
03/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3909	4	4	4	0.00
03/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3569	4	4	4	0.00
03/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2340	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2122	2	2	2	0.00
03/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2230	3	2	3	0.00
03/05/2011	R208 On 03-May-12			Bond Future	8.81	87.8869	88.1879	87.8869	0.00
03/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3819	1	4	1	0.00
03/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3988	1	4	1	0.00
03/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3653	0	4	0	0.00
03/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2853	0	3	0	0.00
03/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2638	0	3	0	0.00
03/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2744	0	3	0	0.00
03/05/2011	R209 On 05-May-11			Bond Future	8.77	75.1074	75.3462	75.1074	20,900.00
03/05/2011	R209 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R209 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R209 On 05-May-11	8.55	Call	Bond Future	1	0	0	0	0.00
03/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	1774	2	2	2	0.00
03/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	2609	3	3	3	0.00
03/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2189	2	2	2	0.00
03/05/2011	R209 On 04-August-11			Bond Future	8.84	76.1990	76.4504	76.1990	0.00
03/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1058	1	1	1	0.00
03/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1190	1	1	1	0.00
03/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9085	9	9	9	0.00
03/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	937	1	1	1	0.00
03/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4080	4	4	4	0.00
03/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	118	0	0	0	0.00
03/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3499	4	3	4	0.00
03/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3782	4	4	4	0.00
03/05/2011	R209 On 03-November-11			Bond Future	8.91	74.1363	74.3920	74.1363	1,318.00
03/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2510	3	3	3	0.00
03/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2689	3	3	3	0.00
03/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2338	2	2	2	0.00
03/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3967	4	4	4	0.00
03/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3520	4	4	4	0.00
03/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3739	4	4	4	0.00
03/05/2011	R209 On 02-February-12			Bond Future	8.98	75.2059	75.4659	75.2059	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
03/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3998	4	4	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3804	4	4	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4198	4	4	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3649	4	4	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4019	4	4	4	0.00
03/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3830	4	4	4	0.00
03/05/2011	R209 On 03-May-12			Bond Future	9.03	73.3320	73.5894	73.3320	0.00
03/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4303	0	4	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4115	0	4	0	0.00
03/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4497	0	4	0	0.00
03/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4338	0	4	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4719	1	5	1	0.00
03/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4524	0	5	0	0.00
03/05/2011	R210 On 05-May-11			Bond Future	125.63	125.7789	125.6264	125.7789	0.00
03/05/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	125.95	Put	Bond Future	324	0	0	0	0.00
03/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	424	0	0	0	0.00
03/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	374	0	0	0	0.00
03/05/2011	R210 On 04-August-11			Bond Future	127.46	127.6114	127.4577	127.6114	278.00
03/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	21458	22	21	22	0.00
03/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	21408	22	21	22	0.00
03/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	21508	22	22	22	0.00
03/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11			Bond Future	1.54	105.9140	105.9252	105.9140	0.00
03/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	3313	3	3	3	0.00
03/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	3041	3	3	3	0.00
03/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	3583	4	4	4	0.00
03/05/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11			Bond Future	1.34	106.1476	106.1639	106.1476	0.00
03/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	861	1	1	1	0.00
03/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	591	1	1	1	0.00
03/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1130	1	1	1	0.00
03/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11			Bond Future	1.12	1.3500	107.6778	1.3500	539.00
03/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	692	0	1	0	0.00
03/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	953	0	1	0	0.00
03/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	431	0	0	0	0.00
03/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11			Bond Future	2.35	104.1194	104.5232	104.1194	240.00
03/05/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	483	1	0	1	0.00
03/05/2011	R212 On 05-May-11	2.20	Put	Bond Future	1457	2	1	2	0.00
03/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	969	1	1	1	0.00
03/05/2011	R212 On 04-August-11			Bond Future	2.26	104.2034	104.6117	104.2034	2,292.00
03/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2246	2	2	2	0.00
03/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2709	2	3	2	0.00
03/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1781	1	2	1	0.00
03/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11			Bond Future	2.16	2.5000	106.0964	2.5000	0.00
03/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3107	0	3	0	0.00
03/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3561	0	4	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
03/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2652	0	3	0	0.00
03/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11			Bond Future	8.80	84.2782	84.5691	84.2782	0.00
03/05/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7367	8	7	8	0.00
03/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6454	7	6	7	0.00
03/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	6909	7	7	7	0.00
03/05/2011	R213 On 04-August-11			Bond Future	8.88	85.5058	85.8003	85.5058	0.00
03/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7036	7	7	7	0.00
03/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7945	8	8	8	0.00
03/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7489	8	7	8	0.00
03/05/2011	R213 On 03-November-11			Bond Future	8.96	83.1853	83.4833	83.1853	0.00
03/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2067	2	2	2	0.00
03/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1257	2	1	2	0.00
03/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1660	2	2	2	0.00
03/05/2011	R213 On 02-February-12			Bond Future	9.04	84.3877	84.6887	84.3877	0.00
03/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	62	0	0	0	0.00
03/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	717	1	1	1	0.00
03/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	326	1	0	1	0.00
03/05/2011	R213 On 03-May-12			Bond Future	9.10	82.2661	82.5790	82.2661	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
03/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1158	1	1	1	0.00
03/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1531	1	2	1	0.00
03/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	782	0	1	0	0.00
03/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	TRT1 On 05-May-11			Index Future	343.87	343.1820	343.8650	343.1820	0.00
03/05/2011	TRT1 On 04-August-11			Index Future	348.63	347.9350	348.6290	347.9350	100.00
03/05/2011	TRT1 On 03-November-11			Index Future	353.29	352.5850	353.2900	352.5850	0.00
04/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	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
04/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	AL7T On 05-May-11			Index Future	376.83	377.4020	376.8270	377.4020	0.00
04/05/2011	AL7T On 04-August-11			Index Future	382.26	382.8440	382.2620	382.8440	30.00
04/05/2011	AL7T On 03-November-11			Index Future	387.77	388.3630	387.7740	388.3630	0.00
04/05/2011	ALBI On 05-May-11			Index Future	346.64	347.0150	346.6350	347.0150	160.00
04/05/2011	ALBI On 04-August-11			Index Future	351.64	352.0190	351.6350	352.0190	995.00
04/05/2011	ALBI On 03-November-11			Index Future	356.71	357.0940	356.7050	357.0940	0.00
04/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C203 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
04/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CRD1 On 05-May-11			Index Future	156.75	156.8390	156.7540	156.8390	0.00
04/05/2011	CRD1 On 04-August-11			Index Future	158.93	159.0120	158.9260	159.0120	2.00
04/05/2011	CRD1 On 03-November-11			Index Future	161.05	161.1380	161.0520	161.1380	0.00
04/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	GOVI On 05-May-11			GOVI	347.59	347.9690	347.5930	347.9690	72.00
04/05/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	13970	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
04/05/2011	GOVI On 05-May-11	349.01	Put	GOVI	14170	1	1	1	0.00
04/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	14070	1	1	1	0.00
04/05/2011	GOVI On 04-August-11			GOVI	352.61	352.9870	352.6070	352.9870	134.00
04/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	46070	5	5	5	0.00
04/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	45970	5	5	5	0.00
04/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	46170	5	5	5	0.00
04/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 03-November-11			GOVI	357.69	358.0750	357.6910	358.0750	0.00
04/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	6910	1	1	1	0.00
04/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	6810	1	1	1	0.00
04/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	7010	1	1	1	0.00
04/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2011	IGOV On 05-May-11			Index Future	150.76	150.8030	150.7590	150.8030	67.00
04/05/2011	IGOV On 04-August-11			Index Future	152.93	152.9770	152.9330	152.9770	910.00
04/05/2011	IGOV On 03-November-11			Index Future	155.14	155.1820	155.1380	155.1820	0.00
04/05/2011	ILBI On 05-May-11			Index Future	408.29	408.1270	408.2860	408.1270	0.00
04/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
04/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4140	94.4190	94.4140	3,001.00
04/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3960	94.4030	94.3960	3,890.00
04/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3680	94.3690	94.3680	2,000.00
04/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3200	94.3290	94.3200	0.00
04/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.1930	94.2160	94.1930	14,700.00
04/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.89	94.0870	94.1140	94.0870	0.00
04/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.16	93.8220	93.8390	93.8220	5,591.00
04/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4500	93.4650	93.4500	1,090.00
04/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.97	92.9970	93.0270	92.9970	2,890.00
04/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.40	92.5790	92.6050	92.5790	44,710.00
04/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.77	92.2150	92.2350	92.2150	490.00
04/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.10	91.8800	91.9000	91.8800	290.00
04/05/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/05/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/05/2011	OTH1 On 05-May-11			Index Future	341.09	341.4990	341.0940	341.4990	0.00
04/05/2011	OTH1 On 04-August-11			Index Future	346.01	346.4230	346.0140	346.4230	3.00
04/05/2011	OTH1 On 03-November-11			Index Future	351.00	351.4170	351.0030	351.4170	0.00
04/05/2011	R157 On 05-May-11			Bond Future	7.62	123.4473	123.4638	123.4473	705.00
04/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	551	1	1	1	0.00
04/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	756	1	1	1	0.00
04/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	171	0	0	0	0.00
04/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	350	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
04/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	4	0	0	0	0.00
04/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	31	0	0	0	0.00
04/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R157 On 04-August-11			Bond Future	7.75	125.2484	125.2639	125.2484	2,365.00
04/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	520	1	1	1	1,000.00
04/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	591	1	1	1	0.00
04/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	455	0	0	0	0.00
04/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	213	0	0	0	1,320.00
04/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2062	2	2	2	0.00
04/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	668	1	1	1	440.00
04/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1040	1	1	1	0.00
04/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	854	1	1	1	440.00
04/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	341	0	0	0	1,320.00
04/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1259	1	1	1	0.00
04/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1633	2	2	2	0.00
04/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2377	2	2	2	0.00
04/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1377	1	1	1	0.00
04/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1502	2	2	2	0.00
04/05/2011	R157 On 03-November-11			Bond Future	7.91	120.2251	120.2397	120.2251	3,684.00
04/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2006	2	2	2	0.00
04/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1888	2	2	2	0.00
04/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2129	2	2	2	0.00
04/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	711	1	1	1	0.00
04/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	829	1	1	1	0.00
04/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	768	1	1	1	0.00
04/05/2011	R157 On 02-February-12			Bond Future	8.09	121.9578	121.9747	121.9578	0.00
04/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2390	2	2	2	0.00
04/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2502	2	3	2	0.00
04/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2280	2	2	2	0.00
04/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1065	1	1	1	0.00
04/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	953	1	1	1	0.00
04/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1008	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
04/05/2011	R157 On 03-May-12			Bond Future	8.20	117.2053	117.2210	117.2053	0.00
04/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1832	2	2	2	0.00
04/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1921	2	2	2	0.00
04/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1747	2	2	2	0.00
04/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1747	2	2	2	0.00
04/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1606	2	2	2	0.00
04/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1674	2	2	2	0.00
04/05/2011	R186 On 05-May-11			Bond Future	8.63	119.9992	119.9329	119.9992	10,090.00
04/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	1169	1	1	1	0.00
04/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1631	2	2	2	0.00
04/05/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
04/05/2011	R186 On 05-May-11	8.70	Call	Bond Future	724	1	1	1	0.00
04/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	26	0	0	0	0.00
04/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6156	6	6	6	0.00
04/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	3	0	0	0	0.00
04/05/2011	R186 On 04-August-11			Bond Future	8.71	116.4638	116.3895	116.4638	19,476.00
04/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	919	1	1	1	0.00
04/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1046	1	1	1	0.00
04/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	806	1	1	1	0.00
04/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1185	1	1	1	600.00
04/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8949	9	9	9	0.00
04/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2498	3	2	3	200.00
04/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3804	4	4	4	0.00
04/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1633	2	2	2	200.00
04/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	292	0	0	0	600.00
04/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2619	3	3	3	0.00
04/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5718	6	6	6	0.00
04/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4630	5	5	5	0.00
04/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4977	5	5	5	0.00
04/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5339	5	5	5	0.00
04/05/2011	R186 On 03-November-11			Bond Future	8.80	118.1232	118.0503	118.1232	13,791.00
04/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4669	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
04/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4934	5	5	5	0.00
04/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4410	4	4	4	0.00
04/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3064	3	3	3	0.00
04/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2698	3	3	3	0.00
04/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2877	3	3	3	0.00
04/05/2011	R186 On 02-February-12			Bond Future	8.89	114.5323	114.4608	114.5323	2,500.00
04/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5113	5	5	5	0.00
04/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4876	5	5	5	0.00
04/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5358	5	5	5	0.00
04/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3977	4	4	4	0.00
04/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4377	4	4	4	0.00
04/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4172	4	4	4	0.00
04/05/2011	R186 On 03-May-12			Bond Future	8.96	116.4703	116.4000	116.4703	0.00
04/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5399	5	5	5	0.00
04/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5168	5	5	5	0.00
04/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5641	6	6	6	0.00
04/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4837	5	5	5	0.00
04/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5238	5	5	5	0.00
04/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5031	5	5	5	0.00
04/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0496	209.0181	209.0496	0.00
04/05/2011	R189 On 05-May-11	207.30	Call	Bond Future	1718	2	2	2	0.00
04/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1768	2	2	2	0.00
04/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1668	2	2	2	0.00
04/05/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 04-August-11			Bond Future	212.07	212.0972	212.0661	212.0972	0.00
04/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	66	0	0	0	0.00
04/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	16	0	0	0	0.00
04/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	116	0	0	0	0.00
04/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	R197 On 05-May-11			Bond Future	232.96	233.0894	232.9646	233.0894	0.00
04/05/2011	R197 On 05-May-11	232.00	Call	Bond Future	965	1	1	1	0.00
04/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	915	1	1	1	0.00
04/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1015	1	1	1	0.00
04/05/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11			Bond Future	231.47	231.5989	231.4689	231.5989	0.00
04/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	19	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	81	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	31	0	0	0	0.00
04/05/2011	R201 On 05-May-11			Bond Future	7.21	108.1158	108.1738	108.1158	0.00
04/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1722	2	2	2	0.00
04/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1880	2	2	2	0.00
04/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1564	2	2	2	0.00
04/05/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R201 On 04-August-11			Bond Future	7.33	105.2794	105.3426	105.2794	170.00
04/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	560	1	1	1	0.00
04/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	631	1	1	1	0.00
04/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	494	0	0	0	0.00
04/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	889	1	1	1	0.00
04/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	724	1	1	1	0.00
04/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	804	1	1	1	0.00
04/05/2011	R201 On 03-November-11			Bond Future	7.47	106.7815	106.8430	106.7815	317.00
04/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1859	2	2	2	0.00
04/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1756	2	2	2	0.00
04/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1964	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
04/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	349	0	0	0	0.00
04/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	416	0	0	0	0.00
04/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	381	0	0	0	0.00
04/05/2011	R201 On 02-February-12			Bond Future	7.63	103.9126	103.9745	103.9126	0.00
04/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2190	2	2	2	0.00
04/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2283	2	2	2	0.00
04/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2098	2	2	2	0.00
04/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	635	1	1	1	0.00
04/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	567	1	1	1	0.00
04/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	600	1	1	1	0.00
04/05/2011	R201 On 03-May-12			Bond Future	7.71	105.6695	105.7310	105.6695	0.00
04/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1312	1	1	1	0.00
04/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1381	1	1	1	0.00
04/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1245	1	1	1	0.00
04/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1271	1	1	1	0.00
04/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1170	1	1	1	0.00
04/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1220	1	1	1	0.00
04/05/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	169.4034	169.3150	451.00
04/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	42744	43	43	43	0.00
04/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	43772	44	44	44	0.00
04/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	41705	42	42	42	0.00
04/05/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 04-August-11			Bond Future	0.28	169.1900	169.2781	169.1900	10,088.00
04/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19764	20	20	20	0.00
04/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18491	18	18	18	0.00
04/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21023	21	21	21	0.00
04/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R203 On 05-May-11			Bond Future	8.20	101.5793	101.5011	101.5793	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
04/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	286	0	0	0	0.00
04/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	116	0	0	0	0.00
04/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	509	1	1	1	0.00
04/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	3	0	0	0	0.00
04/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	96	0	0	0	0.00
04/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	23	0	0	0	0.00
04/05/2011	R203 On 04-August-11			Bond Future	8.32	103.0598	102.9798	103.0598	516.00
04/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	569	1	1	1	0.00
04/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	497	1	0	1	0.00
04/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	648	1	1	1	0.00
04/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1922	2	2	2	0.00
04/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2250	2	2	2	0.00
04/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2082	2	2	2	0.00
04/05/2011	R203 On 03-November-11			Bond Future	8.45	100.3699	100.2885	100.3699	1,633.00
04/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1808	2	2	2	0.00
04/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1933	2	2	2	0.00
04/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1689	2	2	2	0.00
04/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1698	2	2	2	0.00
04/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1491	1	1	1	0.00
04/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1591	2	2	2	0.00
04/05/2011	R203 On 02-February-12			Bond Future	8.60	101.8156	101.7332	101.8156	0.00
04/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2570	3	3	3	0.00
04/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2448	2	2	2	0.00
04/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2695	3	3	3	0.00
04/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1842	2	2	2	0.00
04/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2025	2	2	2	0.00
04/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1931	2	2	2	0.00
04/05/2011	R203 On 03-May-12			Bond Future	8.70	99.3737	99.2863	99.3737	0.00
04/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2473	3	2	3	0.00
04/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2593	3	3	3	0.00
04/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2357	2	2	2	0.00
04/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2369	2	2	2	0.00
04/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2190	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
04/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2278	2	2	2	0.00
04/05/2011	R204 On 05-May-11			Bond Future	8.35	101.2562	101.1408	101.2562	0.00
04/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	841	1	1	1	0.00
04/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	1111	1	1	1	0.00
04/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	572	1	1	1	0.00
04/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	3	0	0	0	0.00
04/05/2011	R204 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R204 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R204 On 04-August-11			Bond Future	8.46	98.7049	98.5825	98.7049	0.00
04/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	458	0	0	0	0.00
04/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	527	1	1	1	0.00
04/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	397	0	0	0	0.00
04/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3167	3	3	3	0.00
04/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2748	3	3	3	0.00
04/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2953	3	3	3	0.00
04/05/2011	R204 On 03-November-11			Bond Future	8.58	100.1107	99.9872	100.1107	2,134.00
04/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2463	3	2	3	0.00
04/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2315	2	2	2	0.00
04/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2614	3	3	3	0.00
04/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1506	1	2	1	0.00
04/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1715	2	2	2	0.00
04/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1609	2	2	2	0.00
04/05/2011	R204 On 02-February-12			Bond Future	8.71	97.5242	97.3998	97.5242	0.00
04/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3239	3	3	3	0.00
04/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3391	3	3	3	0.00
04/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3091	3	3	3	0.00
04/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1926	2	2	2	0.00
04/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1738	2	2	2	0.00
04/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1830	2	2	2	0.00
04/05/2011	R204 On 03-May-12			Bond Future	8.81	99.1733	99.0432	99.1733	0.00
04/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2636	3	3	3	0.00
04/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2511	3	3	3	0.00
04/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2767	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2796	3	3	3	0.00
04/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3023	3	3	3	0.00
04/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2906	3	3	3	0.00
04/05/2011	R206 On 05-May-11			Bond Future	6.92	103.7804	103.7755	103.7804	0.00
04/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1409	1	1	1	0.00
04/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1289	1	1	1	0.00
04/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1528	2	2	2	0.00
04/05/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R206 On 04-August-11			Bond Future	7.04	101.5264	101.5242	101.5264	6,506.00
04/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	411	0	0	0	0.00
04/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	358	0	0	0	0.00
04/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	466	0	0	0	0.00
04/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	453	0	0	0	0.00
04/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	566	1	1	1	0.00
04/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	508	1	1	1	0.00
04/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9733	102.9713	102.9733	0.00
04/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1377	1	1	1	0.00
04/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1455	1	1	1	0.00
04/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1303	1	1	1	0.00
04/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	284	0	0	0	0.00
04/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	239	0	0	0	0.00
04/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	260	0	0	0	0.00
04/05/2011	R206 On 02-February-12			Bond Future	7.37	100.6954	100.6900	100.6954	0.00
04/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1495	2	1	2	0.00
04/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1431	1	1	1	0.00
04/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1559	2	2	2	0.00
04/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	366	0	0	0	0.00
04/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	414	0	0	0	0.00
04/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	390	0	0	0	0.00
04/05/2011	R206 On 03-May-12			Bond Future	7.46	102.3967	102.3920	102.3967	0.00
04/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	847	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
04/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	893	1	1	1	0.00
04/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	802	1	1	1	0.00
04/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	821	1	1	1	0.00
04/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	756	1	1	1	0.00
04/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	788	1	1	1	0.00
04/05/2011	R207 On 05-May-11			Bond Future	8.40	95.3605	95.2908	95.3605	6,240.00
04/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	577	1	1	1	0.00
04/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	860	1	1	1	0.00
04/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	318	0	0	0	0.00
04/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	34	0	0	0	0.00
04/05/2011	R207 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	5	0	0	0	0.00
04/05/2011	R207 On 04-August-11			Bond Future	8.51	93.1103	93.0425	93.1103	5,725.00
04/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	816	1	1	1	0.00
04/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	920	1	1	1	0.00
04/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	720	1	1	1	0.00
04/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2480	2	2	2	0.00
04/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2104	2	2	2	0.00
04/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2288	2	2	2	0.00
04/05/2011	R207 On 03-November-11			Bond Future	8.62	94.4389	94.3674	94.4389	600.00
04/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2448	2	2	2	0.00
04/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2295	2	2	2	0.00
04/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2607	3	3	3	0.00
04/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1597	2	2	2	0.00
04/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1829	2	2	2	0.00
04/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1710	2	2	2	0.00
04/05/2011	R207 On 02-February-12			Bond Future	8.73	92.1596	92.0902	92.1596	0.00
04/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3501	4	4	4	0.00
04/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3661	4	4	4	0.00
04/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3345	3	3	3	0.00
04/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2190	2	2	2	0.00
04/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1983	2	2	2	0.00
04/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2084	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
04/05/2011	R207 On 03-May-12			Bond Future	8.82	93.7191	93.6463	93.7191	0.00
04/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2827	3	3	3	0.00
04/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2693	3	3	3	0.00
04/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2968	3	3	3	0.00
04/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3046	3	3	3	0.00
04/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3293	3	3	3	0.00
04/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3166	3	3	3	0.00
04/05/2011	R208 On 05-May-11			Bond Future	8.46	89.5788	89.4440	89.5788	190.00
04/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	310	0	0	0	0.00
04/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	117	0	0	0	0.00
04/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	580	1	1	1	0.00
04/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	7	0	0	0	0.00
04/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	154	0	0	0	0.00
04/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	41	0	0	0	0.00
04/05/2011	R208 On 04-August-11			Bond Future	8.55	90.8866	90.7488	90.8866	220.00
04/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	788	1	1	1	0.00
04/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	893	1	1	1	0.00
04/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	693	1	1	1	0.00
04/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2831	3	3	3	0.00
04/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2417	2	2	2	0.00
04/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2619	3	3	3	0.00
04/05/2011	R208 On 03-November-11			Bond Future	8.65	88.7853	88.6450	88.7853	5,999.00
04/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2543	3	3	3	0.00
04/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2708	3	3	3	0.00
04/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2384	2	2	2	0.00
04/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2104	2	2	2	0.00
04/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1849	2	2	2	0.00
04/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1973	2	2	2	0.00
04/05/2011	R208 On 02-February-12			Bond Future	8.76	90.0673	89.9247	90.0673	0.00
04/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3648	4	4	4	0.00
04/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3482	4	3	4	0.00
04/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3818	4	4	4	0.00
04/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2173	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
04/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2396	2	2	2	0.00
04/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2282	2	2	2	0.00
04/05/2011	R208 On 03-May-12			Bond Future	8.83	88.1879	88.0428	88.1879	0.00
04/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3733	4	4	4	0.00
04/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3899	4	4	4	0.00
04/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3569	4	4	4	0.00
04/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2914	3	3	3	0.00
04/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2694	3	3	3	0.00
04/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2803	3	3	3	0.00
04/05/2011	R209 On 05-May-11			Bond Future	8.79	75.3462	75.2028	75.3462	20,900.00
04/05/2011	R209 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R209 On 05-May-11	8.55	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R209 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	2752	3	3	3	0.00
04/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	1916	2	2	2	0.00
04/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2332	2	2	2	0.00
04/05/2011	R209 On 04-August-11			Bond Future	8.86	76.4504	76.3010	76.4504	0.00
04/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1001	1	1	1	0.00
04/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1128	1	1	1	0.00
04/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	884	1	1	1	0.00
04/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8940	9	9	9	0.00
04/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	122	0	0	0	0.00
04/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4177	4	4	4	0.00
04/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3586	3	4	3	0.00
04/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3875	4	4	4	0.00
04/05/2011	R209 On 03-November-11			Bond Future	8.93	74.3920	74.2446	74.3920	1,318.00
04/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2435	3	2	3	0.00
04/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2266	2	2	2	0.00
04/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2611	3	3	3	0.00
04/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3590	4	4	4	0.00
04/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4043	4	4	4	0.00
04/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3811	4	4	4	0.00
04/05/2011	R209 On 02-February-12			Bond Future	9.00	75.4659	75.3128	75.4659	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
04/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3909	4	4	4	0.00
04/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4107	4	4	4	0.00
04/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3718	4	4	4	0.00
04/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4086	4	4	4	0.00
04/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3711	4	4	4	0.00
04/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3894	4	4	4	0.00
04/05/2011	R209 On 03-May-12			Bond Future	9.05	73.5894	73.4378	73.5894	0.00
04/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4218	4	4	4	0.00
04/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4032	4	4	4	0.00
04/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4410	4	4	4	0.00
04/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4402	4	4	4	0.00
04/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4787	5	5	5	0.00
04/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4590	5	5	5	0.00
04/05/2011	R210 On 05-May-11			Bond Future	126.19	125.6264	126.1900	125.6264	0.00
04/05/2011	R210 On 05-May-11	126.00	Call	Bond Future	190	0	0	0	0.00
04/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	140	0	0	0	0.00
04/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	240	0	0	0	0.00
04/05/2011	R210 On 05-May-11	125.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 04-August-11			Bond Future	128.03	127.4577	128.0301	127.4577	278.00
04/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22030	21	22	21	0.00
04/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	21980	21	22	21	0.00
04/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22080	22	22	22	0.00
04/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 05-May-11			Bond Future	1.53	105.9252	105.9646	105.9252	0.00
04/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	3352	3	3	3	0.00
04/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	3623	4	4	4	0.00
04/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	3081	3	3	3	0.00
04/05/2011	R211 On 05-May-11	2.09	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
04/05/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 04-August-11			Bond Future	1.33	106.1639	106.2020	106.1639	0.00
04/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	899	1	1	1	0.00
04/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	629	1	1	1	0.00
04/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1168	1	1	1	0.00
04/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 03-November-11			Bond Future	1.11	107.6778	107.7200	107.6778	539.00
04/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	734	1	1	1	0.00
04/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	995	1	1	1	0.00
04/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	473	0	0	0	0.00
04/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11			Bond Future	2.34	104.5232	104.6582	104.5232	0.00
04/05/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	348	0	0	0	0.00
04/05/2011	R212 On 05-May-11	2.20	Put	Bond Future	1322	1	1	1	0.00
04/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	834	1	1	1	0.00
04/05/2011	R212 On 04-August-11			Bond Future	2.25	104.6117	104.7545	104.6117	2,292.00
04/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2389	2	2	2	0.00
04/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2852	3	3	3	0.00
04/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1924	2	2	2	0.00
04/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 03-November-11			Bond Future	2.15	106.0964	106.2470	106.0964	240.00
04/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3258	3	3	3	0.00
04/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3711	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
04/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2802	3	3	3	0.00
04/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11			Bond Future	8.81	84.5691	84.5448	84.5691	0.00
04/05/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7391	7	7	7	0.00
04/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6478	6	6	6	0.00
04/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	6933	7	7	7	0.00
04/05/2011	R213 On 04-August-11			Bond Future	8.88	85.8003	85.7763	85.8003	0.00
04/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7060	7	7	7	0.00
04/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7969	8	8	8	0.00
04/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7513	7	8	7	0.00
04/05/2011	R213 On 03-November-11			Bond Future	8.96	83.4833	83.4675	83.4833	0.00
04/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1272	1	1	1	0.00
04/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2083	2	2	2	0.00
04/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1676	2	2	2	0.00
04/05/2011	R213 On 02-February-12			Bond Future	9.05	84.6887	84.6655	84.6887	0.00
04/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	39	0	0	0	0.00
04/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	740	1	1	1	0.00
04/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	349	0	0	0	0.00
04/05/2011	R213 On 03-May-12			Bond Future	9.10	82.5790	82.5560	82.5790	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
04/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1135	1	1	1	0.00
04/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1508	2	2	2	0.00
04/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	759	1	1	1	0.00
04/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/05/2011	TRT1 On 05-May-11			Index Future	343.50	343.8650	343.4970	343.8650	0.00
04/05/2011	TRT1 On 04-August-11			Index Future	348.26	348.6290	348.2580	348.6290	100.00
04/05/2011	TRT1 On 03-November-11			Index Future	352.92	353.2900	352.9160	353.2900	0.00
05/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	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
05/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	AL7T On 05-May-11			Index Future	375.85	376.8270	375.8530	376.8270	0.00
05/05/2011	AL7T On 04-August-11			Index Future	380.91	382.2620	380.9080	382.2620	30.00
05/05/2011	AL7T On 03-November-11			Index Future	386.72	387.7740	386.7150	387.7740	0.00
05/05/2011	ALBI On 05-May-11			Index Future	345.75	346.6350	345.7530	346.6350	0.00
05/05/2011	ALBI On 04-August-11			Index Future	350.45	351.6350	350.4500	351.6350	995.00
05/05/2011	ALBI On 03-November-11			Index Future	355.79	356.7050	355.7930	356.7050	0.00
05/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C203 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
05/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	CRD1 On 05-May-11			Index Future	157.37	156.7540	157.3670	156.7540	0.00
05/05/2011	CRD1 On 04-August-11			Index Future	158.66	158.9260	158.6600	158.9260	2.00
05/05/2011	CRD1 On 03-November-11			Index Future	160.78	161.0520	160.7830	161.0520	0.00
05/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	GOVI On 05-May-11			GOVI	346.76	347.5930	346.7560	347.5930	0.00
05/05/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	22340	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
05/05/2011	GOVI On 05-May-11	349.01	Put	GOVI	22540	1	2	1	0.00
05/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	22440	1	2	1	0.00
05/05/2011	GOVI On 04-August-11			GOVI	351.48	352.6070	351.4820	352.6070	179.00
05/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	34820	5	3	5	0.00
05/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	34920	5	3	5	0.00
05/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	34720	5	3	5	0.00
05/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 03-November-11			GOVI	356.84	357.6910	356.8400	357.6910	0.00
05/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	0	1	0	1	0.00
05/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	0	1	0	1	0.00
05/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	0	1	0	1	0.00
05/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	1500	0	0	0	0.00
05/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	1700	0	0	0	0.00
05/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	1600	0	0	0	0.00
05/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2011	IGOV On 05-May-11			Index Future	150.78	150.7590	150.7780	150.7590	0.00
05/05/2011	IGOV On 04-August-11			Index Future	153.13	152.9330	153.1330	152.9330	977.00
05/05/2011	IGOV On 03-November-11			Index Future	155.47	155.1380	155.4680	155.1380	0.00
05/05/2011	ILBI On 05-May-11			Index Future	395.90	408.2860	395.8990	408.2860	0.00
05/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
05/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4190	94.4200	94.4190	3,001.00
05/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4030	94.4000	94.4030	3,890.00
05/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3690	94.3700	94.3690	2,000.00
05/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3290	94.3300	94.3290	0.00
05/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.2160	94.2200	94.2160	14,700.00
05/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.88	94.1140	94.1200	94.1140	0.00
05/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.13	93.8390	93.8700	93.8390	5,591.00
05/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4650	93.4600	93.4650	1,090.00
05/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.99	93.0270	93.0100	93.0270	2,890.00
05/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.41	92.6050	92.5900	92.6050	44,710.00
05/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.78	92.2350	92.2200	92.2350	490.00
05/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.11	91.9000	91.8900	91.9000	290.00
05/05/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN10 On 05-May-11	7.75	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
05/05/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
05/05/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	OTH1 On 05-May-11			Index Future	339.97	341.0940	339.9740	341.0940	0.00
05/05/2011	OTH1 On 04-August-11			Index Future	344.51	346.0140	344.5110	346.0140	3.00
05/05/2011	OTH1 On 03-November-11			Index Future	349.76	351.0030	349.7630	351.0030	0.00
05/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	123.3237	123.4638	0.00
05/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	411	1	0	1	0.00
05/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	616	1	1	1	0.00
05/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	206	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 04-August-11			Bond Future	7.80	125.2639	125.0896	125.2639	3,070.00
05/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	458	1	0	1	1,000.00
05/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	524	1	1	1	0.00
05/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	399	0	0	0	0.00
05/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	182	0	0	0	1,320.00
05/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	1927	2	2	2	0.00
05/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	595	1	1	1	440.00
05/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	944	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
05/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	932	1	1	1	440.00
05/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	381	0	0	0	1,320.00
05/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1360	1	1	1	0.00
05/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1751	2	2	2	0.00
05/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2520	2	3	2	0.00
05/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1485	1	1	1	0.00
05/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1614	2	2	2	0.00
05/05/2011	R157 On 03-November-11			Bond Future	7.93	120.2397	120.1670	120.2397	3,684.00
05/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	1956	2	2	2	0.00
05/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1839	2	2	2	0.00
05/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2077	2	2	2	0.00
05/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	732	1	1	1	0.00
05/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	853	1	1	1	0.00
05/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	790	1	1	1	0.00
05/05/2011	R157 On 02-February-12			Bond Future	8.10	121.9747	121.9510	121.9747	0.00
05/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2372	2	2	2	0.00
05/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2263	2	2	2	0.00
05/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2484	3	2	3	0.00
05/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	959	1	1	1	0.00
05/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1072	1	1	1	0.00
05/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1014	1	1	1	0.00
05/05/2011	R157 On 03-May-12			Bond Future	8.26	117.2210	117.0193	117.2210	0.00
05/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1727	2	2	2	0.00
05/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1644	2	2	2	0.00
05/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1812	2	2	2	0.00
05/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1699	2	2	2	0.00
05/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1846	2	2	2	0.00
05/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1771	2	2	2	0.00
05/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	119.5174	119.9329	0.00
05/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	750	1	1	1	0.00
05/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1215	2	1	2	0.00
05/05/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 05-May-11	8.70	Call	Bond Future	282	1	0	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
05/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6572	6	7	6	0.00
05/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 04-August-11			Bond Future	8.77	116.3895	115.8803	116.3895	19,476.00
05/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	787	1	1	1	0.00
05/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	901	1	1	1	0.00
05/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	686	1	1	1	0.00
05/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1026	1	1	1	600.00
05/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8482	9	8	9	0.00
05/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2236	2	2	2	200.00
05/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3471	4	3	4	0.00
05/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1809	2	2	2	200.00
05/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	334	0	0	0	600.00
05/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2866	3	3	3	0.00
05/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	6108	6	6	6	0.00
05/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4980	5	5	5	0.00
05/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	5341	5	5	5	0.00
05/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5717	5	6	5	0.00
05/05/2011	R186 On 03-November-11			Bond Future	8.85	118.0503	117.6323	118.0503	13,791.00
05/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4415	5	4	5	0.00
05/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4673	5	5	5	0.00
05/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3233	0	3	0	5,600.00
05/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4164	4	4	4	0.00
05/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3236	3	3	3	0.00
05/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	4117	0	4	0	0.00
05/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2855	3	3	3	0.00
05/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	3041	3	3	3	0.00
05/05/2011	R186 On 02-February-12			Bond Future	8.94	114.4608	114.0866	114.4608	2,500.00
05/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	4901	5	5	5	0.00
05/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5139	5	5	5	0.00
05/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4669	5	5	5	0.00
05/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4545	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
05/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	4132	4	4	4	0.00
05/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4334	4	4	4	0.00
05/05/2011	R186 On 03-May-12			Bond Future	9.02	116.4000	115.8485	116.4000	0.00
05/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5102	5	5	5	0.00
05/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5337	6	5	6	0.00
05/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	4879	5	5	5	0.00
05/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5501	5	6	5	0.00
05/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	5084	5	5	5	0.00
05/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5285	5	5	5	0.00
05/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
05/05/2011	R189 On 05-May-11	207.30	Call	Bond Future	1716	2	2	2	0.00
05/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1666	2	2	2	0.00
05/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1766	2	2	2	0.00
05/05/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 04-August-11			Bond Future	212.11	212.0661	212.1055	212.0661	0.00
05/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	105	0	0	0	0.00
05/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	155	0	0	0	0.00
05/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	55	0	0	0	0.00
05/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
05/05/2011	R197 On 05-May-11	232.00	Call	Bond Future	963	1	1	1	0.00
05/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1013	1	1	1	0.00
05/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	913	1	1	1	0.00
05/05/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 04-August-11			Bond Future	232.19	231.4689	232.1908	231.4689	0.00
05/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	691	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	641	0	1	0	0.00
05/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	741	0	1	0	0.00
05/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	108.0803	108.1738	0.00
05/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1628	2	2	2	0.00
05/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1786	2	2	2	0.00
05/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1470	2	1	2	0.00
05/05/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 04-August-11			Bond Future	7.37	105.3426	105.2223	105.3426	170.00
05/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	504	1	1	1	0.00
05/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	571	1	1	1	0.00
05/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	0	0	0.00
05/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	959	1	1	1	0.00
05/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	785	1	1	1	0.00
05/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	869	1	1	1	0.00
05/05/2011	R201 On 03-November-11			Bond Future	7.48	106.8430	106.8122	106.8430	317.00
05/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1834	2	2	2	0.00
05/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1938	2	2	2	0.00
05/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1732	2	2	2	0.00
05/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	423	0	0	0	0.00
05/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	354	0	0	0	0.00
05/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	387	0	0	0	0.00
05/05/2011	R201 On 02-February-12			Bond Future	7.62	103.9745	103.9874	103.9745	0.00
05/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2197	2	2	2	0.00
05/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2105	2	2	2	0.00
05/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2290	2	2	2	0.00
05/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	561	1	1	1	0.00
05/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	629	1	1	1	0.00
05/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	595	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
05/05/2011	R201 On 03-May-12			Bond Future	7.77	105.7310	105.5890	105.7310	0.00
05/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1238	1	1	1	0.00
05/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1173	1	1	1	0.00
05/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1305	1	1	1	0.00
05/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1236	1	1	1	0.00
05/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1341	1	1	1	0.00
05/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1288	1	1	1	0.00
05/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	114.4378	169.4034	0.00
05/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	0	43	0	43	0.00
05/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	0	44	0	44	0.00
05/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	0	42	0	42	0.00
05/05/2011	R202 On 05-May-11	2.00	Put	Bond Future	13260	0	13	0	0.00
05/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	11194	0	11	0	0.00
05/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	12222	0	12	0	0.00
05/05/2011	R202 On 04-August-11			Bond Future	0.28	169.2781	169.3075	169.2781	10,088.00
05/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19793	20	20	20	0.00
05/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21053	21	21	21	0.00
05/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18521	18	19	18	0.00
05/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 03-November-11			Bond Future	0.19	0.5000	171.8492	0.5000	400.00
05/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	8803	0	9	0	0.00
05/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	10181	0	10	0	0.00
05/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	7412	0	7	0	0.00
05/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	101.2865	101.5011	0.00
05/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	49	0	0	0	0.00
05/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	292	1	0	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
05/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	195	0	0	0	0.00
05/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 04-August-11			Bond Future	8.37	102.9798	102.7217	102.9798	516.00
05/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	488	1	0	1	0.00
05/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	424	0	0	0	0.00
05/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	559	1	1	1	0.00
05/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	2091	2	2	2	0.00
05/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2435	2	2	2	0.00
05/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2259	2	2	2	0.00
05/05/2011	R203 On 03-November-11			Bond Future	8.49	100.2885	100.1125	100.2885	1,633.00
05/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1712	2	2	2	0.00
05/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1597	2	2	2	0.00
05/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1833	2	2	2	0.00
05/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1567	1	2	1	0.00
05/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1782	2	2	2	0.00
05/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1671	2	2	2	0.00
05/05/2011	R203 On 02-February-12			Bond Future	8.63	101.7332	101.5990	101.7332	0.00
05/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2492	3	2	3	0.00
05/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2615	3	3	3	0.00
05/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2371	2	2	2	0.00
05/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2082	2	2	2	0.00
05/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1896	2	2	2	0.00
05/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1988	2	2	2	0.00
05/05/2011	R203 On 03-May-12			Bond Future	8.77	99.2863	98.9997	99.2863	0.00
05/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2322	2	2	2	0.00
05/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2210	2	2	2	0.00
05/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2439	3	2	3	0.00
05/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2323	2	2	2	0.00
05/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2509	2	3	2	0.00
05/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2413	2	2	2	0.00
05/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	100.8998	101.1408	0.00
05/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	599	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
05/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	870	1	1	1	0.00
05/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	328	1	0	1	0.00
05/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R204 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R204 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R204 On 04-August-11			Bond Future	8.52	98.5825	98.2908	98.5825	0.00
05/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	387	0	0	0	0.00
05/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	449	1	0	1	0.00
05/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	334	0	0	0	0.00
05/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3395	3	3	3	0.00
05/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2962	3	3	3	0.00
05/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	3174	3	3	3	0.00
05/05/2011	R204 On 03-November-11			Bond Future	8.62	99.9872	99.7765	99.9872	2,134.00
05/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2337	2	2	2	0.00
05/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2485	3	2	3	0.00
05/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2194	2	2	2	0.00
05/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1805	2	2	2	0.00
05/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1587	2	2	2	0.00
05/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1693	2	2	2	0.00
05/05/2011	R204 On 02-February-12			Bond Future	8.75	97.3998	97.2259	97.3998	0.00
05/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3131	3	3	3	0.00
05/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	2985	3	3	3	0.00
05/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3281	3	3	3	0.00
05/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1802	2	2	2	0.00
05/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1994	2	2	2	0.00
05/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1896	2	2	2	0.00
05/05/2011	R204 On 03-May-12			Bond Future	8.87	99.0432	98.7260	99.0432	0.00
05/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2477	3	2	3	0.00
05/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2604	3	3	3	0.00
05/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2356	3	2	3	0.00
05/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3185	3	3	3	0.00
05/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2950	3	3	3	0.00
05/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	3064	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
05/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	103.7050	103.7755	0.00
05/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1338	1	1	1	0.00
05/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1219	1	1	1	0.00
05/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1458	2	1	2	0.00
05/05/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R206 On 04-August-11			Bond Future	7.08	101.5242	101.4357	101.5242	6,506.00
05/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	368	0	0	0	0.00
05/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	319	0	0	0	0.00
05/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	420	0	0	0	0.00
05/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	495	0	0	0	0.00
05/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	616	1	1	1	0.00
05/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	554	1	1	1	0.00
05/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9713	102.9673	102.9713	0.00
05/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1373	1	1	1	0.00
05/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1299	1	1	1	0.00
05/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1451	1	1	1	0.00
05/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	239	0	0	0	0.00
05/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	284	0	0	0	0.00
05/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	259	0	0	0	0.00
05/05/2011	R206 On 02-February-12			Bond Future	7.35	100.6900	100.7327	100.6900	0.00
05/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1524	1	2	1	0.00
05/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1589	2	2	2	0.00
05/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1459	1	1	1	0.00
05/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	399	0	0	0	0.00
05/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	354	0	0	0	0.00
05/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	376	0	0	0	0.00
05/05/2011	R206 On 03-May-12			Bond Future	7.53	102.3920	102.2844	102.3920	0.00
05/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	791	1	1	1	0.00
05/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	749	1	1	1	0.00
05/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	835	1	1	1	0.00
05/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	805	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
05/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	875	1	1	1	0.00
05/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	839	1	1	1	0.00
05/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	95.0647	95.2908	0.00
05/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	346	1	0	1	0.00
05/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	634	1	1	1	0.00
05/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	58	0	0	0	0.00
05/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R207 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R207 On 04-August-11			Bond Future	8.57	93.0425	92.7044	93.0425	5,725.00
05/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	697	1	1	1	0.00
05/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	791	1	1	1	0.00
05/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	611	1	1	1	0.00
05/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2709	2	3	2	0.00
05/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2313	2	2	2	0.00
05/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2507	2	3	2	0.00
05/05/2011	R207 On 03-November-11			Bond Future	8.66	94.3674	94.0986	94.3674	600.00
05/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2292	2	2	2	0.00
05/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2446	3	2	3	0.00
05/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2145	2	2	2	0.00
05/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1948	2	2	2	0.00
05/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1705	2	2	2	0.00
05/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1823	2	2	2	0.00
05/05/2011	R207 On 02-February-12			Bond Future	8.78	92.0902	91.8609	92.0902	0.00
05/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3361	4	3	4	0.00
05/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3208	3	3	3	0.00
05/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3518	4	4	4	0.00
05/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	2069	2	2	2	0.00
05/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2283	2	2	2	0.00
05/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2173	2	2	2	0.00
05/05/2011	R207 On 03-May-12			Bond Future	8.89	93.6463	93.2730	93.6463	0.00
05/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2641	3	3	3	0.00
05/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2776	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
05/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2512	3	3	3	0.00
05/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3486	3	3	3	0.00
05/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3227	3	3	3	0.00
05/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3353	3	3	3	0.00
05/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	89.1750	89.4440	0.00
05/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	304	1	0	1	0.00
05/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	306	0	0	0	0.00
05/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 04-August-11			Bond Future	8.62	90.7488	90.3611	90.7488	220.00
05/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	662	1	1	1	0.00
05/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	755	1	1	1	0.00
05/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	578	1	1	1	0.00
05/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	3104	3	3	3	0.00
05/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2667	2	3	2	0.00
05/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2880	3	3	3	0.00
05/05/2011	R208 On 03-November-11			Bond Future	8.71	88.6450	88.3244	88.6450	5,999.00
05/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2363	3	2	3	0.00
05/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2211	2	2	2	0.00
05/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2522	3	3	3	0.00
05/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1983	2	2	2	0.00
05/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2252	2	2	2	0.00
05/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	2113	2	2	2	0.00
05/05/2011	R208 On 02-February-12			Bond Future	8.81	89.9247	89.6402	89.9247	0.00
05/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3477	4	3	4	0.00
05/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3642	4	4	4	0.00
05/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3315	3	3	3	0.00
05/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2514	2	3	2	0.00
05/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2282	2	2	2	0.00
05/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2396	2	2	2	0.00
05/05/2011	R208 On 03-May-12			Bond Future	8.91	88.0428	87.6204	88.0428	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
05/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3494	4	3	4	0.00
05/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3336	4	3	4	0.00
05/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3656	4	4	4	0.00
05/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2874	3	3	3	0.00
05/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	3104	3	3	3	0.00
05/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2986	3	3	3	0.00
05/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	74.7752	75.2028	0.00
05/05/2011	R209 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R209 On 05-May-11	8.55	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R209 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	3180	3	3	3	0.00
05/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	2344	2	2	2	0.00
05/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2760	2	3	2	0.00
05/05/2011	R209 On 04-August-11			Bond Future	8.95	76.3010	75.5921	76.3010	0.00
05/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	790	1	1	1	0.00
05/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	898	1	1	1	0.00
05/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	692	1	1	1	0.00
05/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8267	9	8	9	0.00
05/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	158	0	0	0	0.00
05/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4693	4	5	4	0.00
05/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	4065	4	4	4	0.00
05/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4372	4	4	4	0.00
05/05/2011	R209 On 03-November-11			Bond Future	9.01	74.2446	73.5909	74.2446	1,318.00
05/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2144	2	2	2	0.00
05/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2306	3	2	3	0.00
05/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1989	2	2	2	0.00
05/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4420	4	4	4	0.00
05/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3938	4	4	4	0.00
05/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	4174	4	4	4	0.00
05/05/2011	R209 On 02-February-12			Bond Future	9.08	75.3128	74.6829	75.3128	0.00
05/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3579	4	4	4	0.00
05/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3397	4	3	4	0.00
05/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3767	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
05/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	4001	4	4	4	0.00
05/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4395	4	4	4	0.00
05/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	4194	4	4	4	0.00
05/05/2011	R209 On 03-May-12			Bond Future	9.15	73.4378	72.6875	73.4378	0.00
05/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3835	4	4	4	0.00
05/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4016	4	4	4	0.00
05/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3659	4	4	4	0.00
05/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	5165	5	5	5	0.00
05/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4759	4	5	4	0.00
05/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4958	5	5	5	0.00
05/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
05/05/2011	R210 On 05-May-11	126.00	Call	Bond Future	189	0	0	0	0.00
05/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	139	0	0	0	0.00
05/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	239	0	0	0	0.00
05/05/2011	R210 On 05-May-11	125.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 04-August-11			Bond Future	128.06	128.0301	128.0587	128.0301	278.00
05/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22059	22	22	22	0.00
05/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22109	22	22	22	0.00
05/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22009	22	22	22	0.00
05/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	102.9113	105.9646	0.00
05/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	299	3	0	3	0.00
05/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	569	4	1	4	0.00
05/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	27	3	0	3	0.00
05/05/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 04-August-11			Bond Future	1.33	106.2020	106.2237	106.2020	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
05/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	921	1	1	1	0.00
05/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1190	1	1	1	0.00
05/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	651	1	1	1	0.00
05/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 03-November-11			Bond Future	1.09	107.7200	107.8306	107.7200	539.00
05/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	845	1	1	1	0.00
05/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	583	0	1	0	0.00
05/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1106	1	1	1	0.00
05/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	101.8651	104.6582	0.00
05/05/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11	2.20	Put	Bond Future	4115	1	4	1	0.00
05/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	3141	0	3	0	0.00
05/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	3627	1	4	1	0.00
05/05/2011	R212 On 04-August-11			Bond Future	2.24	104.7545	104.7736	104.7545	2,292.00
05/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2408	2	2	2	0.00
05/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1943	2	2	2	0.00
05/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2871	3	3	3	0.00
05/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 03-November-11			Bond Future	2.14	106.2470	106.3507	106.2470	240.00
05/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3362	3	3	3	0.00
05/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3815	4	4	4	0.00
05/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2906	3	3	3	0.00
05/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 03-November-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
05/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	84.1093	84.5448	0.00
05/05/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7827	7	8	7	0.00
05/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6914	6	7	6	0.00
05/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	7368	7	7	7	0.00
05/05/2011	R213 On 04-August-11			Bond Future	8.95	85.7763	85.2602	85.7763	0.00
05/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7576	7	8	7	0.00
05/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8485	8	8	8	0.00
05/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	8029	8	8	8	0.00
05/05/2011	R213 On 03-November-11			Bond Future	9.02	83.4675	83.0057	83.4675	0.00
05/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2544	2	3	2	0.00
05/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1734	1	2	1	0.00
05/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	2138	2	2	2	0.00
05/05/2011	R213 On 02-February-12			Bond Future	9.10	84.6655	84.2417	84.6655	0.00
05/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	1164	1	1	1	0.00
05/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	385	0	0	0	0.00
05/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	773	0	1	0	0.00
05/05/2011	R213 On 03-May-12			Bond Future	9.17	82.5560	82.0005	82.5560	0.00
05/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	580	1	1	1	0.00
05/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	953	2	1	2	0.00
05/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	204	1	0	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
05/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	TRT1 On 05-May-11			Index Future	339.87	343.4970	339.8680	343.4970	0.00
05/05/2011	TRT1 On 04-August-11			Index Future	347.18	348.2580	347.1830	348.2580	100.00
05/05/2011	TRT1 On 03-November-11			Index Future	351.83	352.9160	351.8270	352.9160	0.00
06/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	1409 On 28-February-41			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
06/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	AL7T On 04-August-11			Index Future	383.12	380.9080	383.1210	380.9080	30.00
06/05/2011	AL7T On 03-November-11			Index Future	388.89	386.7150	388.8870	386.7150	0.00
06/05/2011	ALBI On 04-August-11			Index Future	352.30	350.4500	352.2950	350.4500	995.00
06/05/2011	ALBI On 03-November-11			Index Future	357.60	355.7930	357.5970	355.7930	0.00
06/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C207 On 15-January-20			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
06/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CRD1 On 04-August-11			Index Future	159.20	158.6600	159.1990	158.6600	2.00
06/05/2011	CRD1 On 03-November-11			Index Future	161.33	160.7830	161.3290	160.7830	0.00
06/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	GOVI On 04-August-11			GOVI	353.30	351.4820	353.2970	351.4820	179.00
06/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	52970	3	5	3	0.00
06/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	52870	3	5	3	0.00
06/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	53070	3	5	3	0.00
06/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 03-November-11			GOVI	358.62	356.8400	358.6150	356.8400	0.00
06/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	16150	0	2	0	0.00
06/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	16050	0	2	0	0.00
06/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	16250	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/05/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2011	IGOV On 04-August-11			Index Future	153.22	153.1330	153.2190	153.1330	977.00
06/05/2011	IGOV On 03-November-11			Index Future	155.53	155.4680	155.5250	155.4680	0.00
06/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,001.00
06/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	3,890.00
06/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	2,000.00
06/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	0.00
06/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2200	94.2500	94.2200	14,700.00
06/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1200	94.1600	94.1200	0.00
06/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.8700	93.9100	93.8700	5,591.00
06/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.4600	93.4800	93.4600	1,090.00
06/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.96	93.0100	93.0400	93.0100	2,890.00
06/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.39	92.5900	92.6100	92.5900	44,710.00
06/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.76	92.2200	92.2400	92.2200	490.00
06/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.08	91.8900	91.9200	91.8900	290.00
06/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2011	JN02 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
06/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2011	OTH1 On 04-August-11			Index Future	346.51	344.5110	346.5120	344.5110	3.00
06/05/2011	OTH1 On 03-November-11			Index Future	351.73	349.7630	351.7270	349.7630	0.00
06/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	123.3237	123.4638	0.00
06/05/2011	R157 On 04-August-11			Bond Future	7.70	125.0896	125.4734	125.0896	3,070.00
06/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	585	0	1	0	1,000.00
06/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	662	1	1	1	0.00
06/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	514	0	1	0	0.00
06/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	246	0	0	0	1,320.00
06/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	746	1	1	1	440.00
06/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1145	1	1	1	0.00
06/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2217	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
06/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	287	0	0	0	1,320.00
06/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	750	1	1	1	440.00
06/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1127	1	1	1	0.00
06/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1482	2	1	2	0.00
06/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2201	3	2	3	0.00
06/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1239	1	1	1	0.00
06/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1357	2	1	2	0.00
06/05/2011	R157 On 03-November-11			Bond Future	7.83	120.1670	120.5309	120.1670	3,684.00
06/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2195	2	2	2	0.00
06/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2323	2	2	2	0.00
06/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2071	2	2	2	0.00
06/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	721	1	1	1	0.00
06/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	614	1	1	1	0.00
06/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	665	1	1	1	0.00
06/05/2011	R157 On 02-February-12			Bond Future	7.97	121.9510	122.3856	121.9510	0.00
06/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2656	2	3	2	0.00
06/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2774	2	3	2	0.00
06/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2540	2	3	2	0.00
06/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	914	1	1	1	0.00
06/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	814	1	1	1	0.00
06/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	863	1	1	1	0.00
06/05/2011	R157 On 03-May-12			Bond Future	8.13	117.0193	117.4296	117.0193	0.00
06/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1938	2	2	2	0.00
06/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1850	2	2	2	0.00
06/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2030	2	2	2	0.00
06/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1506	2	2	2	0.00
06/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1641	2	2	2	0.00
06/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1572	2	2	2	0.00
06/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	119.5174	119.9329	0.00
06/05/2011	R186 On 04-August-11			Bond Future	8.67	115.8803	116.7806	115.8803	19,446.00
06/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	999	1	1	1	0.00
06/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1135	1	1	1	0.00
06/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	877	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1283	1	1	1	600.00
06/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2672	2	3	2	200.00
06/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4033	3	4	3	0.00
06/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9296	8	9	8	0.00
06/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	248	0	0	0	600.00
06/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1471	2	1	2	200.00
06/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2402	3	2	3	0.00
06/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5398	6	5	6	0.00
06/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4337	5	4	5	0.00
06/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4675	5	5	5	0.00
06/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5028	6	5	6	0.00
06/05/2011	R186 On 03-November-11			Bond Future	8.75	117.6323	118.5163	117.6323	13,791.00
06/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4929	4	5	4	0.00
06/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5204	5	5	5	0.00
06/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4662	4	5	4	0.00
06/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3662	3	4	3	5,600.00
06/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2850	3	3	3	0.00
06/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3662	4	4	4	0.00
06/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2502	3	3	3	0.00
06/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2671	3	3	3	0.00
06/05/2011	R186 On 02-February-12			Bond Future	8.83	114.0866	115.0435	114.0866	2,500.00
06/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5424	5	5	5	0.00
06/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5178	5	5	5	0.00
06/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5678	5	6	5	0.00
06/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3714	4	4	4	0.00
06/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4097	5	4	5	0.00
06/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3900	4	4	4	0.00
06/05/2011	R186 On 03-May-12			Bond Future	8.91	115.8485	116.7875	115.8485	0.00
06/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5594	5	6	5	0.00
06/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5841	5	6	5	0.00
06/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5358	5	5	5	0.00
06/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5041	6	5	6	0.00
06/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4650	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4838	5	5	5	0.00
06/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
06/05/2011	R189 On 04-August-11			Bond Future	212.24	212.1055	212.2407	212.1055	0.00
06/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	241	0	0	0	0.00
06/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	291	0	0	0	0.00
06/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	191	0	0	0	0.00
06/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
06/05/2011	R197 On 04-August-11			Bond Future	231.82	232.1908	231.8178	232.1908	0.00
06/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	318	1	0	1	0.00
06/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	268	1	0	1	0.00
06/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	368	1	0	1	0.00
06/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	108.0803	108.1738	0.00
06/05/2011	R201 On 04-August-11			Bond Future	7.27	105.2223	105.5235	105.2223	170.00
06/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	637	1	1	1	0.00
06/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	565	0	1	0	0.00
06/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	715	1	1	1	0.00
06/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	628	1	1	1	0.00
06/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	779	1	1	1	0.00
06/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	700	1	1	1	0.00
06/05/2011	R201 On 03-November-11			Bond Future	7.38	106.8122	107.0951	106.8122	317.00
06/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2045	2	2	2	0.00
06/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1938	2	2	2	0.00
06/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2155	2	2	2	0.00
06/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	288	0	0	0	0.00
06/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	346	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	315	0	0	0	0.00
06/05/2011	R201 On 02-February-12			Bond Future	7.49	103.9874	104.3314	103.9874	0.00
06/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2443	2	2	2	0.00
06/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2541	2	3	2	0.00
06/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2347	2	2	2	0.00
06/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	527	1	1	1	0.00
06/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	468	1	0	1	0.00
06/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	497	1	0	1	0.00
06/05/2011	R201 On 03-May-12			Bond Future	7.63	105.5890	105.9137	105.5890	0.00
06/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1405	1	1	1	0.00
06/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1335	1	1	1	0.00
06/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1477	1	1	1	0.00
06/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1084	1	1	1	0.00
06/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1178	1	1	1	0.00
06/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1130	1	1	1	0.00
06/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	114.4378	169.4034	0.00
06/05/2011	R202 On 04-August-11			Bond Future	0.26	169.3075	169.6312	169.3075	10,088.00
06/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	20117	20	20	20	0.00
06/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21376	21	21	21	0.00
06/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18844	19	19	19	0.00
06/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 03-November-11			Bond Future	0.18	171.8492	172.1740	171.8492	400.00
06/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	9128	9	9	9	0.00
06/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	10506	10	11	10	0.00
06/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	7737	7	8	7	0.00
06/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	101.2865	101.5011	0.00
06/05/2011	R203 On 04-August-11			Bond Future	8.28	102.7217	103.1680	102.7217	824.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	618	0	1	0	0.00
06/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	701	1	1	1	0.00
06/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	541	0	1	0	0.00
06/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2106	2	2	2	0.00
06/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1787	2	2	2	0.00
06/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1943	2	2	2	0.00
06/05/2011	R203 On 03-November-11			Bond Future	8.40	100.1125	100.5420	100.1125	1,633.00
06/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1936	2	2	2	0.00
06/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2066	2	2	2	0.00
06/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1812	2	2	2	0.00
06/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1568	2	2	2	0.00
06/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1371	2	1	2	0.00
06/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1466	2	1	2	0.00
06/05/2011	R203 On 02-February-12			Bond Future	8.52	101.5990	102.0892	101.5990	0.00
06/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2764	2	3	2	0.00
06/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2637	2	3	2	0.00
06/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2895	3	3	3	0.00
06/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1686	2	2	2	0.00
06/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1858	2	2	2	0.00
06/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1769	2	2	2	0.00
06/05/2011	R203 On 03-May-12			Bond Future	8.66	98.9997	99.4737	98.9997	0.00
06/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2566	2	3	2	0.00
06/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2448	2	2	2	0.00
06/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2689	2	3	2	0.00
06/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2099	2	2	2	0.00
06/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2273	3	2	3	0.00
06/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2183	2	2	2	0.00
06/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	100.8998	101.1408	0.00
06/05/2011	R204 On 04-August-11			Bond Future	8.42	98.2908	98.7901	98.2908	0.00
06/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	497	0	0	0	0.00
06/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	432	0	0	0	0.00
06/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	571	0	1	0	0.00
06/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2584	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2994	3	3	3	0.00
06/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2784	3	3	3	0.00
06/05/2011	R204 On 03-November-11			Bond Future	8.53	99.7765	100.2603	99.7765	2,134.00
06/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2612	2	3	2	0.00
06/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2460	2	2	2	0.00
06/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2769	2	3	2	0.00
06/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1387	2	1	2	0.00
06/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1587	2	2	2	0.00
06/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1484	2	1	2	0.00
06/05/2011	R204 On 02-February-12			Bond Future	8.64	97.2259	97.7687	97.2259	0.00
06/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3457	3	3	3	0.00
06/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3615	3	4	3	0.00
06/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3303	3	3	3	0.00
06/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1769	2	2	2	0.00
06/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1593	2	2	2	0.00
06/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1679	2	2	2	0.00
06/05/2011	R204 On 03-May-12			Bond Future	8.76	98.7260	99.2553	98.7260	0.00
06/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2736	2	3	2	0.00
06/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2870	3	3	3	0.00
06/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2607	2	3	2	0.00
06/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2907	3	3	3	0.00
06/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2687	3	3	3	0.00
06/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2794	3	3	3	0.00
06/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	103.7050	103.7755	0.00
06/05/2011	R206 On 04-August-11			Bond Future	6.98	101.4357	101.6681	101.4357	6,506.00
06/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	477	0	0	0	0.00
06/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	538	0	1	0	0.00
06/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	419	0	0	0	0.00
06/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	483	1	0	1	0.00
06/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	381	0	0	0	0.00
06/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	430	1	0	1	0.00
06/05/2011	R206 On 03-November-11			Bond Future	7.08	102.9673	103.1815	102.9673	0.00
06/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1536	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
06/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1617	1	2	1	0.00
06/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1458	1	1	1	0.00
06/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	229	0	0	0	0.00
06/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	191	0	0	0	0.00
06/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	208	0	0	0	0.00
06/05/2011	R206 On 02-February-12			Bond Future	7.20	100.7327	101.0018	100.7327	0.00
06/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	2	2	0.00
06/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1652	1	2	1	0.00
06/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1789	2	2	2	0.00
06/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	284	0	0	0	0.00
06/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	323	0	0	0	0.00
06/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	303	0	0	0	0.00
06/05/2011	R206 On 03-May-12			Bond Future	7.37	102.2844	102.5357	102.2844	0.00
06/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	921	1	1	1	0.00
06/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	874	1	1	1	0.00
06/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	969	1	1	1	0.00
06/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	688	1	1	1	0.00
06/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	749	1	1	1	0.00
06/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	718	1	1	1	0.00
06/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	95.0647	95.2908	0.00
06/05/2011	R207 On 04-August-11			Bond Future	8.47	92.7044	93.2574	92.7044	5,725.00
06/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	878	1	1	1	0.00
06/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	776	1	1	1	0.00
06/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	989	1	1	1	0.00
06/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1958	2	2	2	0.00
06/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2321	3	2	3	0.00
06/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2135	3	2	3	0.00
06/05/2011	R207 On 03-November-11			Bond Future	8.57	94.0986	94.6427	94.0986	600.00
06/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2596	2	3	2	0.00
06/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2437	2	2	2	0.00
06/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2760	2	3	2	0.00
06/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1475	2	1	2	0.00
06/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1696	2	2	2	0.00

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06/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1582	2	2	2	0.00
06/05/2011	R207 On 02-February-12			Bond Future	8.66	91.8609	92.4595	91.8609	0.00
06/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3716	3	4	3	0.00
06/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3881	4	4	4	0.00
06/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3554	3	4	3	0.00
06/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2030	2	2	2	0.00
06/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1833	2	2	2	0.00
06/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1930	2	2	2	0.00
06/05/2011	R207 On 03-May-12			Bond Future	8.77	93.2730	93.8597	93.2730	0.00
06/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2926	3	3	3	0.00
06/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3070	3	3	3	0.00
06/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2789	3	3	3	0.00
06/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3176	3	3	3	0.00
06/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2935	3	3	3	0.00
06/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3051	3	3	3	0.00
06/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	89.1750	89.4440	0.00
06/05/2011	R208 On 04-August-11			Bond Future	8.52	90.3611	90.9706	90.3611	220.00
06/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	847	1	1	1	0.00
06/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	958	1	1	1	0.00
06/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	746	1	1	1	0.00
06/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2663	3	3	3	0.00
06/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2261	3	2	3	0.00
06/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2456	3	2	3	0.00
06/05/2011	R208 On 03-November-11			Bond Future	8.60	88.3244	88.9260	88.3244	5,999.00
06/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2689	2	3	2	0.00
06/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2860	3	3	3	0.00
06/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2524	2	3	2	0.00
06/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1963	2	2	2	0.00
06/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1720	2	2	2	0.00
06/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1838	2	2	2	0.00
06/05/2011	R208 On 02-February-12			Bond Future	8.69	89.6402	90.2962	89.6402	0.00
06/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3860	3	4	3	0.00
06/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3688	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4035	4	4	4	0.00
06/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2019	2	2	2	0.00
06/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2231	3	2	3	0.00
06/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2123	2	2	2	0.00
06/05/2011	R208 On 03-May-12			Bond Future	8.79	87.6204	88.2717	87.6204	0.00
06/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3854	3	4	3	0.00
06/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3687	3	4	3	0.00
06/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4024	4	4	4	0.00
06/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2590	3	3	3	0.00
06/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2803	3	3	3	0.00
06/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2695	3	3	3	0.00
06/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	74.7752	75.2028	0.00
06/05/2011	R209 On 04-August-11			Bond Future	8.87	75.5921	76.1755	75.5921	0.00
06/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	943	1	1	1	0.00
06/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1066	1	1	1	0.00
06/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	830	1	1	1	0.00
06/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8814	8	9	8	0.00
06/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	122	0	0	0	0.00
06/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4248	5	4	5	0.00
06/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3650	4	4	4	0.00
06/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3942	4	4	4	0.00
06/05/2011	R209 On 03-November-11			Bond Future	8.94	73.5909	74.1595	73.5909	1,318.00
06/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2380	2	2	2	0.00
06/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2213	2	2	2	0.00
06/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2554	2	3	2	0.00
06/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3618	4	4	4	0.00
06/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4075	4	4	4	0.00
06/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3841	4	4	4	0.00
06/05/2011	R209 On 02-February-12			Bond Future	9.00	74.6829	75.2975	74.6829	0.00
06/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3887	4	4	4	0.00
06/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4085	4	4	4	0.00
06/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3696	3	4	3	0.00
06/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4080	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
06/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3705	4	4	4	0.00
06/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3887	4	4	4	0.00
06/05/2011	R209 On 03-May-12			Bond Future	9.07	72.6875	73.3018	72.6875	0.00
06/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4136	4	4	4	0.00
06/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4326	4	4	4	0.00
06/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3952	4	4	4	0.00
06/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4843	5	5	5	0.00
06/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4454	5	4	5	0.00
06/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4644	5	5	5	0.00
06/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
06/05/2011	R210 On 04-August-11			Bond Future	128.45	128.0587	128.4464	128.0587	270.00
06/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22446	22	22	22	0.00
06/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22496	22	22	22	0.00
06/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22396	22	22	22	0.00
06/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	102.9113	105.9646	0.00
06/05/2011	R211 On 04-August-11			Bond Future	1.27	106.2237	106.5727	106.2237	0.00
06/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1270	1	1	1	0.00
06/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1539	1	2	1	0.00
06/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1000	1	1	1	0.00
06/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 03-November-11			Bond Future	1.03	107.8306	108.1580	107.8306	539.00
06/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1172	1	1	1	0.00
06/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	911	1	1	1	0.00
06/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1433	1	1	1	0.00
06/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 03-November-11	1.25	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
06/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	101.8651	104.6582	0.00
06/05/2011	R212 On 04-August-11			Bond Future	2.22	104.7736	105.0027	104.7736	2,292.00
06/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2637	2	3	2	0.00
06/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2172	2	2	2	0.00
06/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3100	3	3	3	0.00
06/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 03-November-11			Bond Future	2.11	106.3507	106.5679	106.3507	240.00
06/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3579	3	4	3	0.00
06/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4032	4	4	4	0.00
06/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3123	3	3	3	0.00
06/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	84.1093	84.5448	0.00
06/05/2011	R213 On 04-August-11			Bond Future	8.90	85.2602	85.6489	85.2602	0.00
06/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7188	8	7	8	0.00
06/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8096	8	8	8	0.00
06/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7640	8	8	8	0.00
06/05/2011	R213 On 03-November-11			Bond Future	8.97	83.0057	83.3890	83.0057	0.00
06/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2161	3	2	3	0.00
06/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1351	2	1	2	0.00
06/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1755	2	2	2	0.00
06/05/2011	R213 On 02-February-12			Bond Future	9.05	84.2417	84.6655	84.2417	0.00
06/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	39	0	0	0	0.00
06/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	740	1	1	1	0.00
06/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	349	1	0	1	0.00
06/05/2011	R213 On 03-May-12			Bond Future	9.12	82.0005	82.4109	82.0005	0.00
06/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	990	1	1	1	0.00
06/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1363	1	1	1	0.00
06/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	614	0	1	0	0.00
06/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/05/2011	TRT1 On 04-August-11			Index Future	348.88	347.1830	348.8770	347.1830	100.00
06/05/2011	TRT1 On 03-November-11			Index Future	353.54	351.8270	353.5440	351.8270	0.00